Generative Models for Physicists

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Lecture Notes http://wangleiphy.github.io/lectures/PILtutorial.pdf

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Lei Wang*

Institute of Physics, Chinese Academy of Sciences
Beijing 100190, China

October 28, 2018

Abstract

Generative models generate unseen samples according to a learned joint probability distribution in the high-dimensional space. They find wide applications in density estimation, variational inference, representation learning and more. Deep generative models and associated techniques (such as differentiable programing and representation learning) are cutting-edge technologies physicists can learn from deep learning.

This note introduces the concept and principles of generative modeling, together with applications of modern generative models (autoregressive models, normalizing flows, variational autoencoders etc) as well as the old ones (Boltzmann machines) to physics problems. As a bonus, this note puts some emphasize on physics-inspired generative models which take insights from statistical, quantum, and fluid mechanics.

The latest version of the note is at http://wangleiphy.github.io/. Please send comments, suggestions and corrections to the email address in below.

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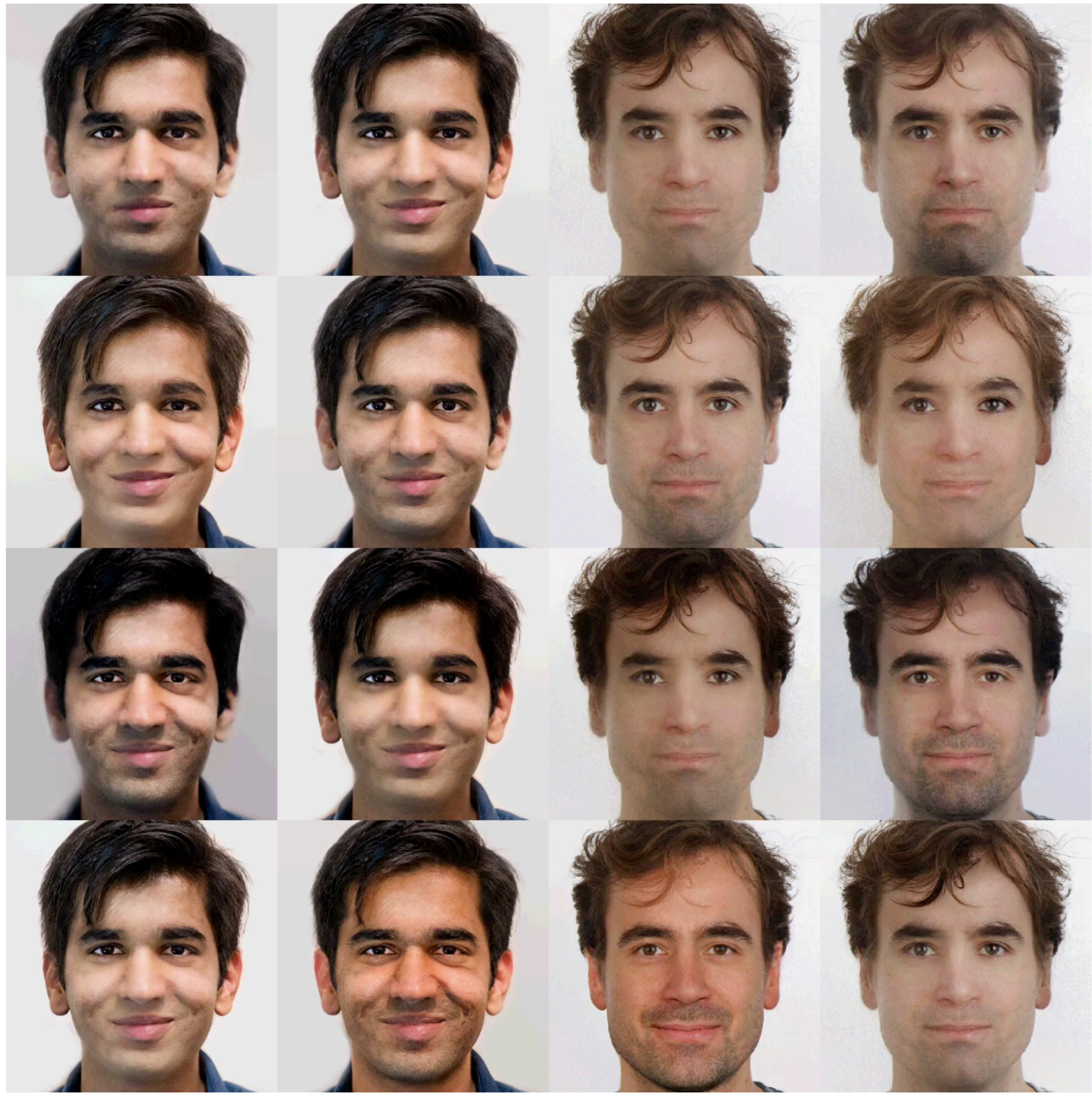
Generative Models



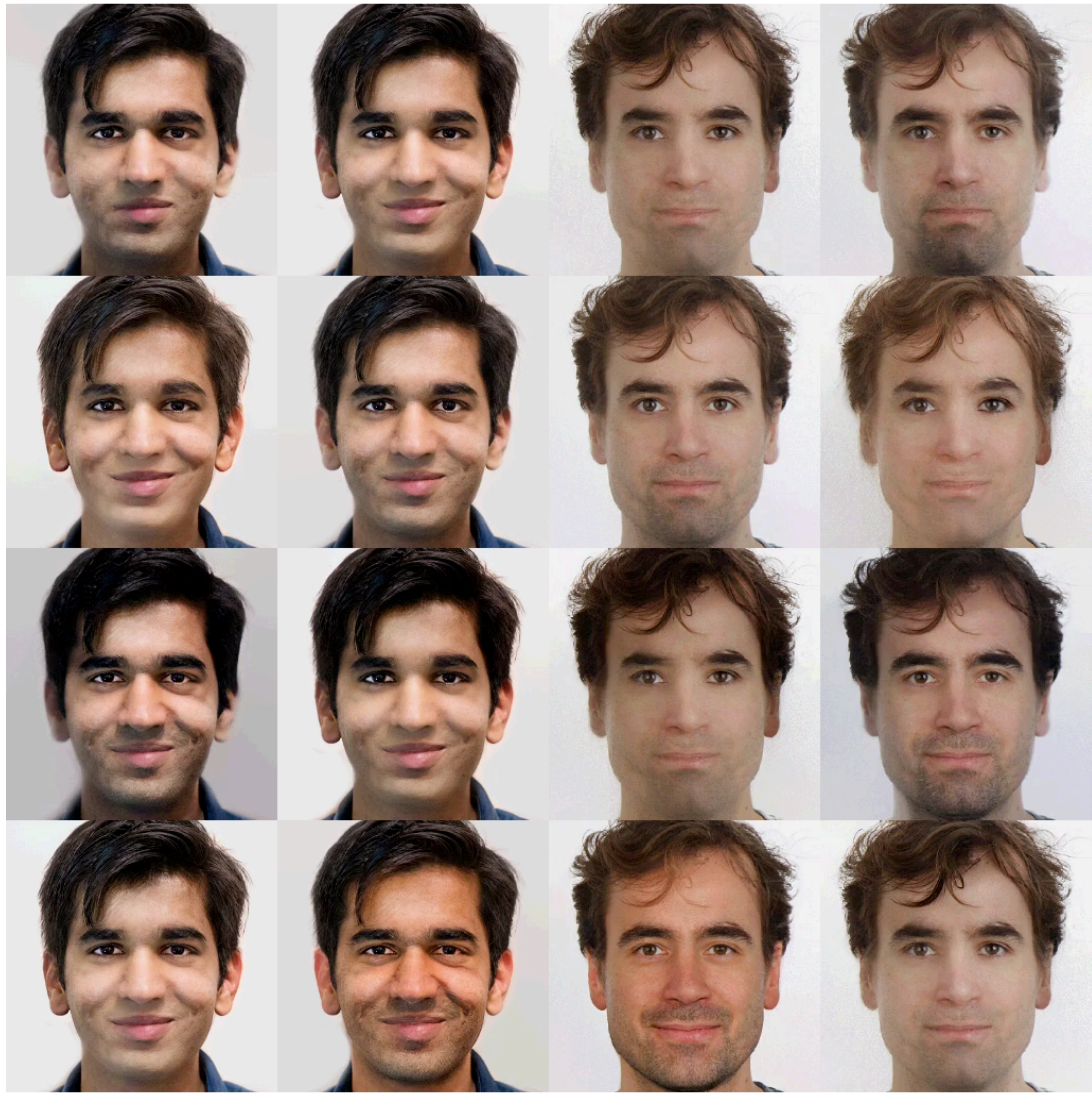
Wavenet 1609.03499 1711.10433

https://deepmind.com/blog/wavenet-generative-model-raw-audio/
https://deepmind.com/blog/high-fidelity-speech-synthesis-wavenet/

Glow 1807.03039

https://blog.openai.com/glow/

Generative Models



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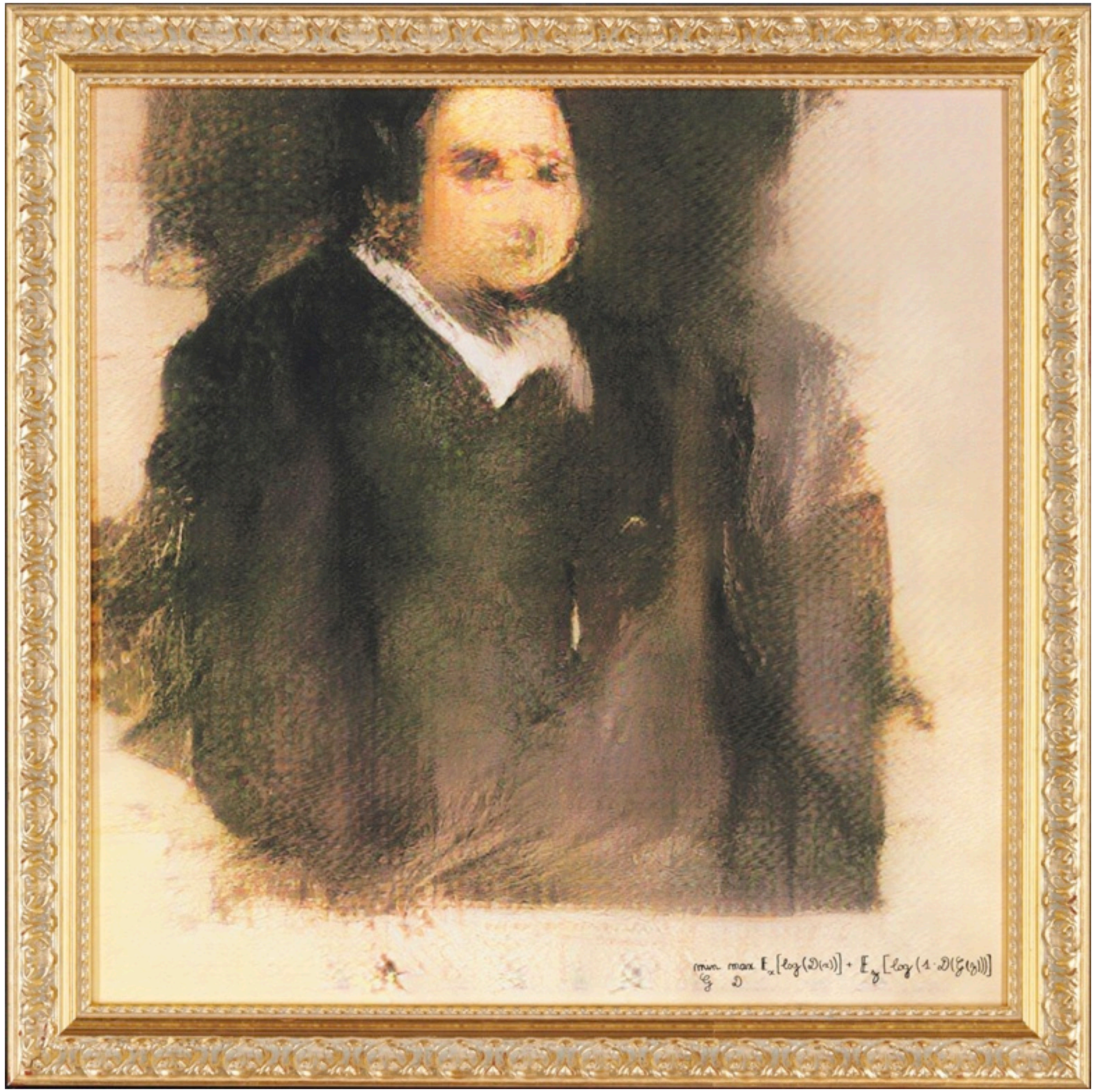
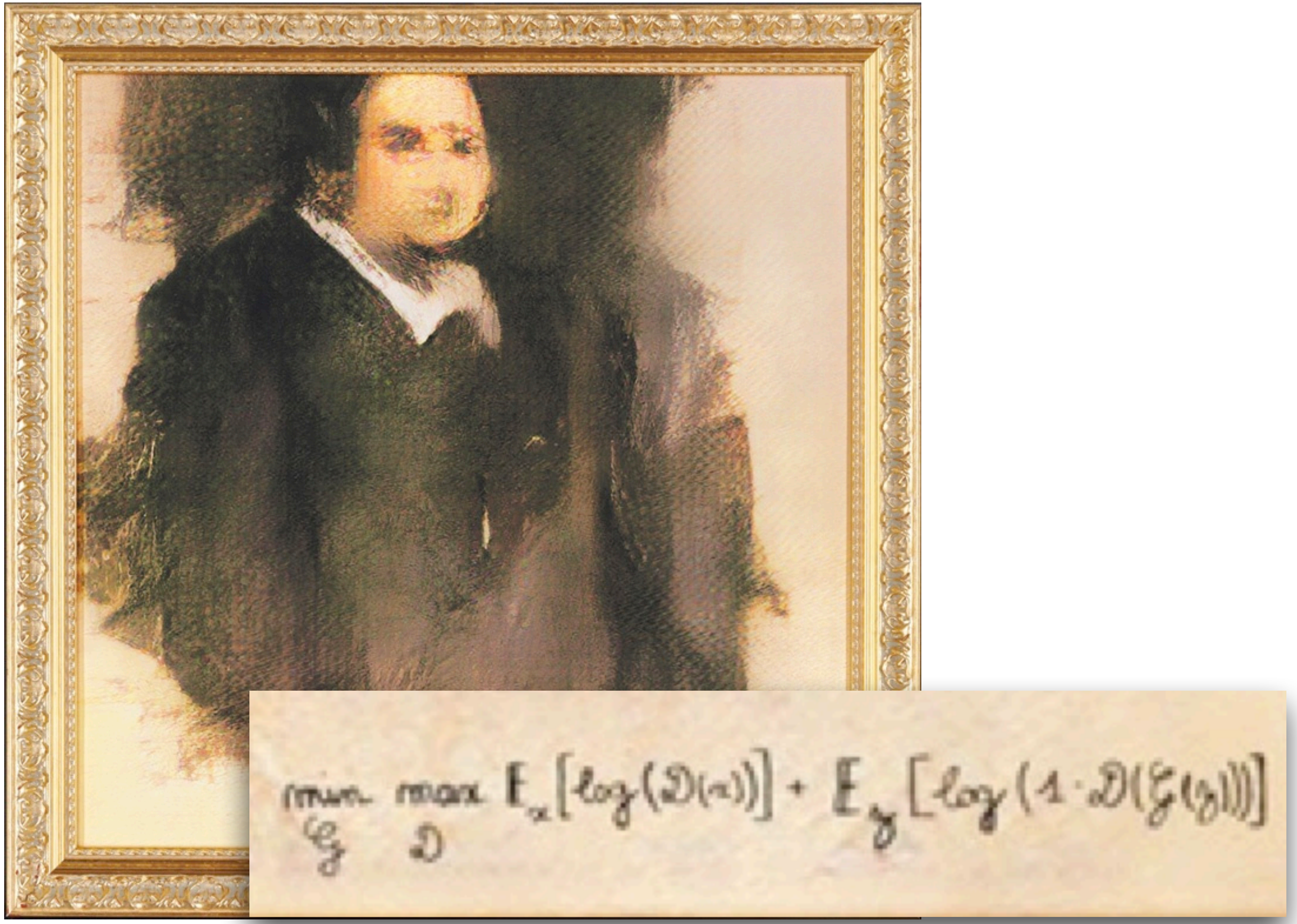
Generative Arts



Sold for $432,500 on 25 October 2018 at Christie's in New York

https://www.christies.com/Features/A-collaboration-between-two-artists-one-human-one-a-machine-9332-1.aspx

Generative Arts



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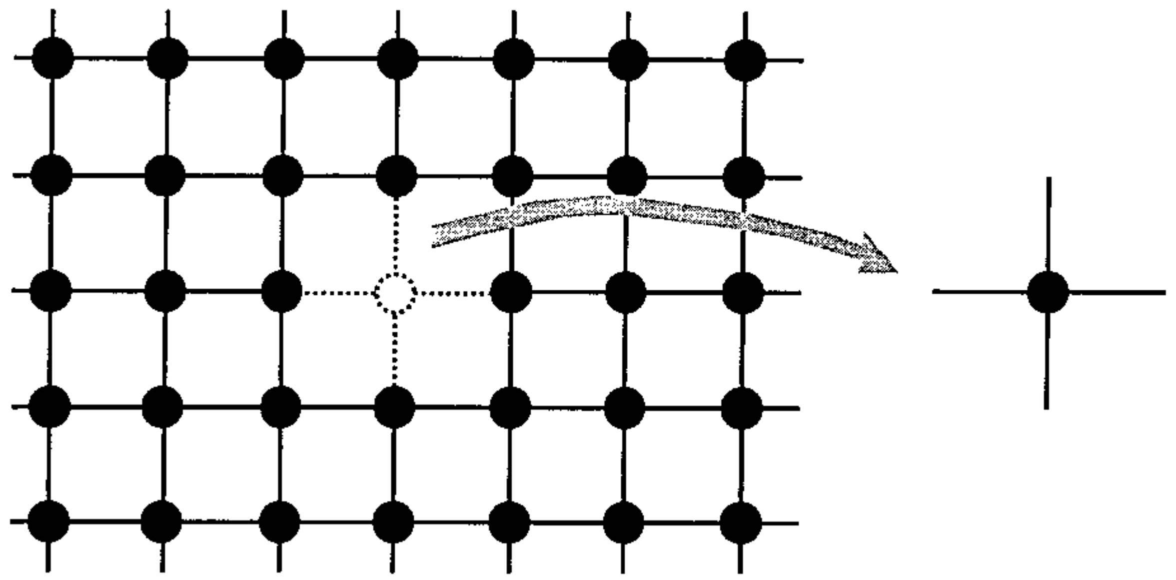
https://www.christies.com/Features/A-collaboration-between-two-artists-one-human-one-a-machine-9332-1.aspx

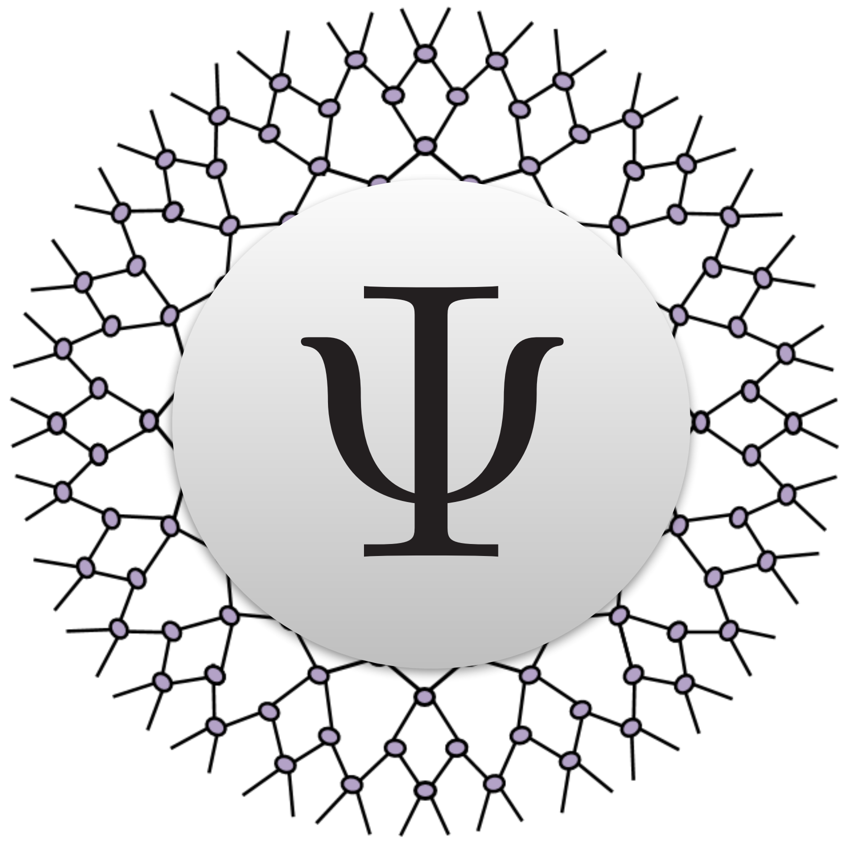
What can we do with physics?

Physicists' gifts to Machine Learning

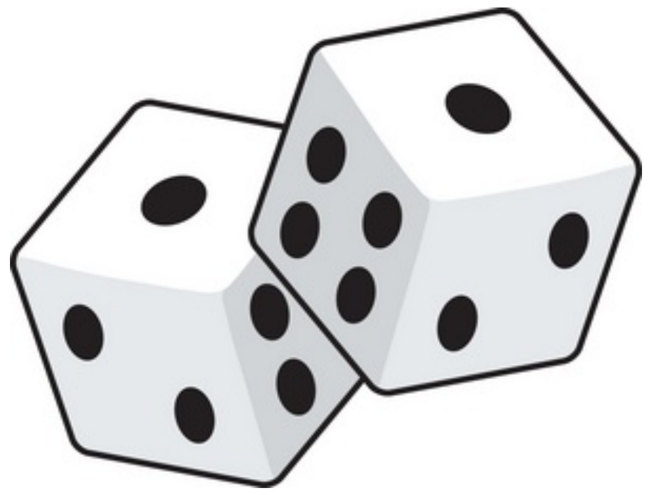
Mean Field Theory



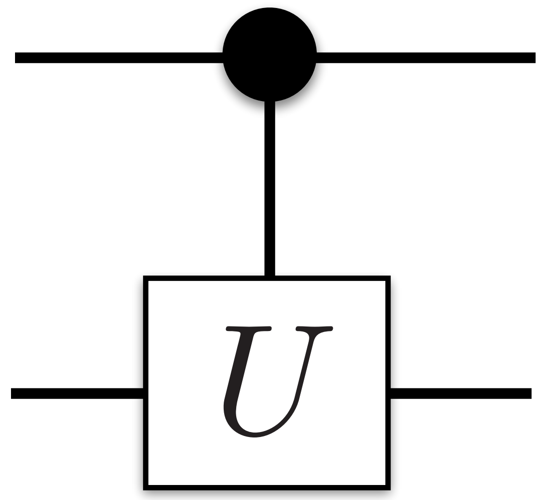
Tensor Networks



Monte Carlo Methods

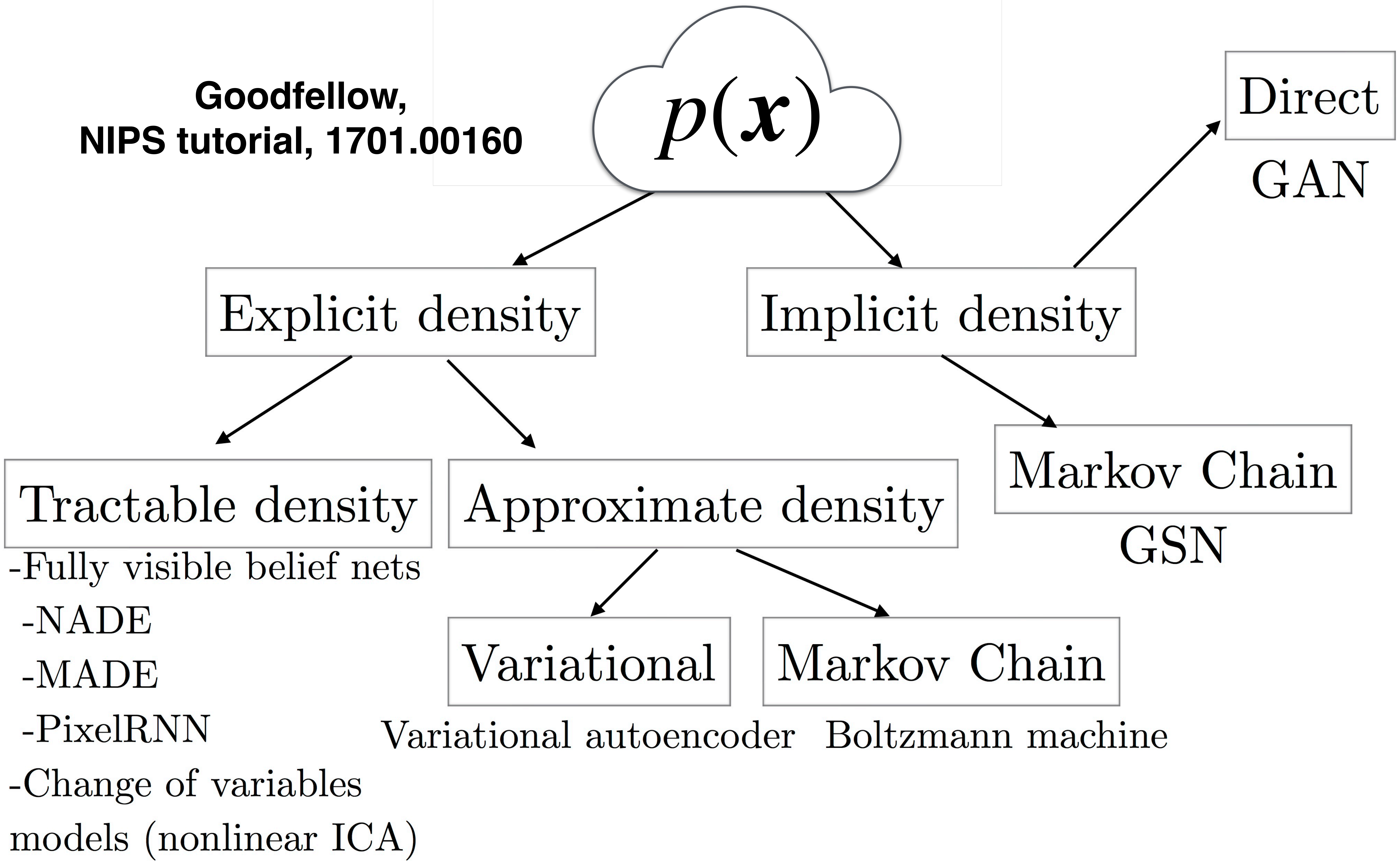


Quantum Computing



Physics genes of generative models

Goodfellow, NIPS tutorial, 1701.00160



Physics genes of generative models

Goodfellow, NIPS tutorial, 1701.00160

$p(\boldsymbol{x})$

Explicit density

Implicit density

Direct

GAN

Markov Chain

GSN

Tractable density

-Fully visible belief nets

-NADE

-MADE

-PixelRNN

-Change of variables models (nonlinear ICA)

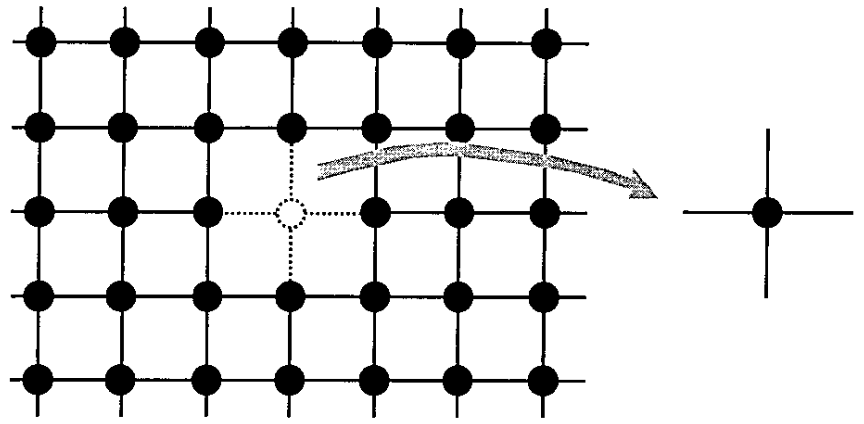
Approximate density

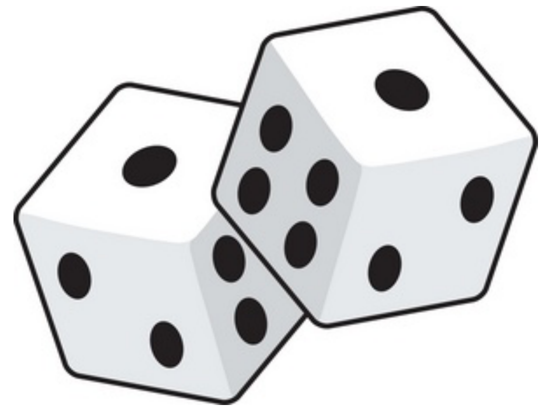
Variational

Variational autoencoder

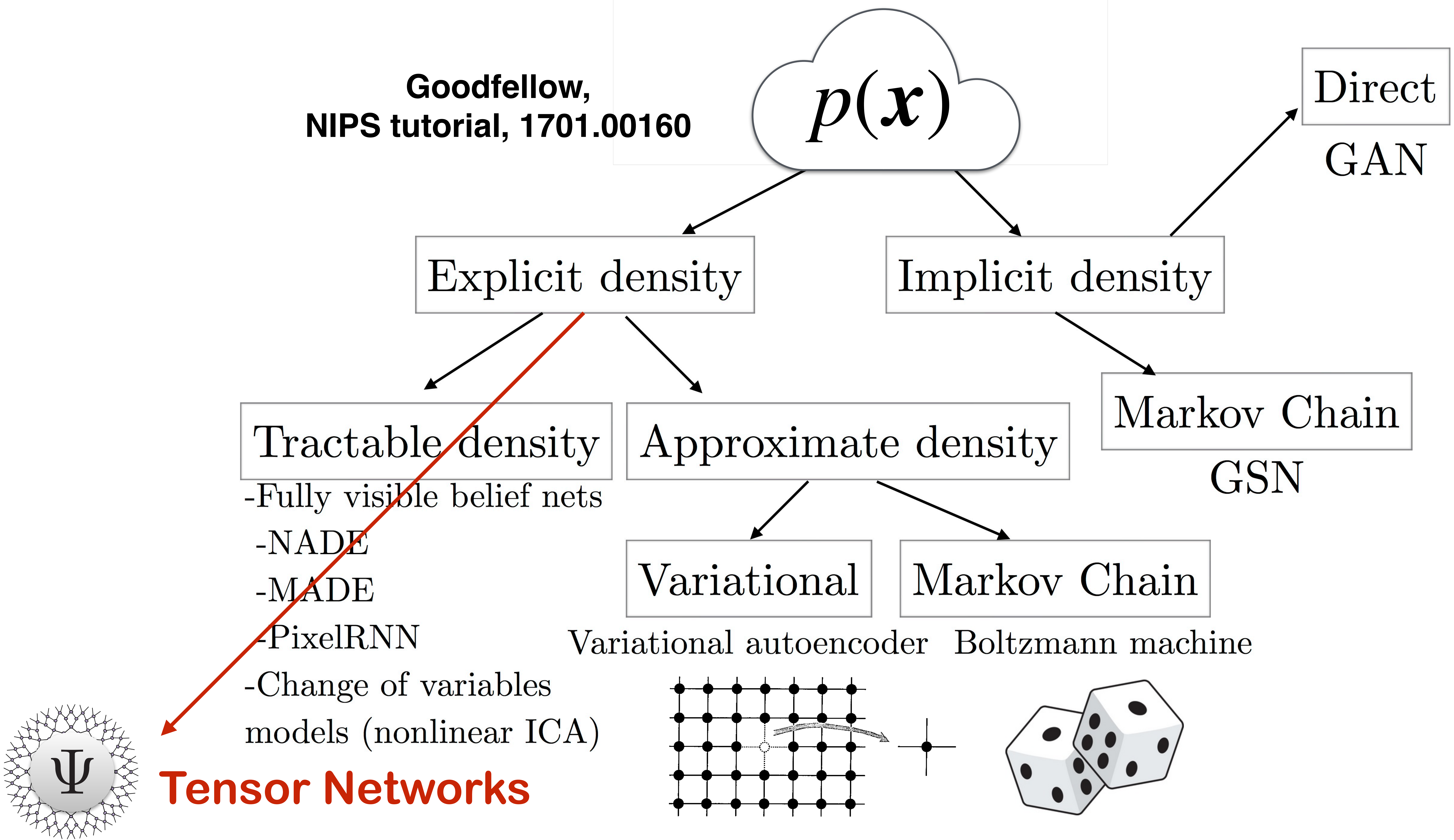
Markov Chain

Boltzmann machine





Physics genes of generative models



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Goodfellow,
NIPS tutorial, 1701.00160

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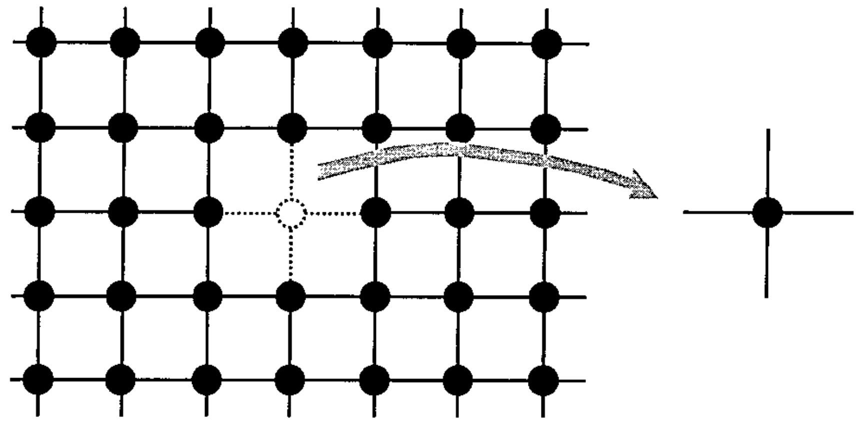
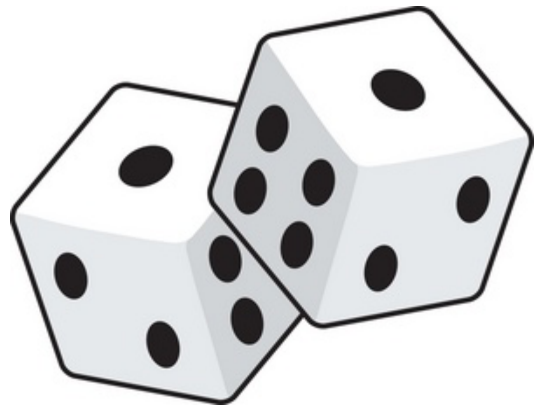
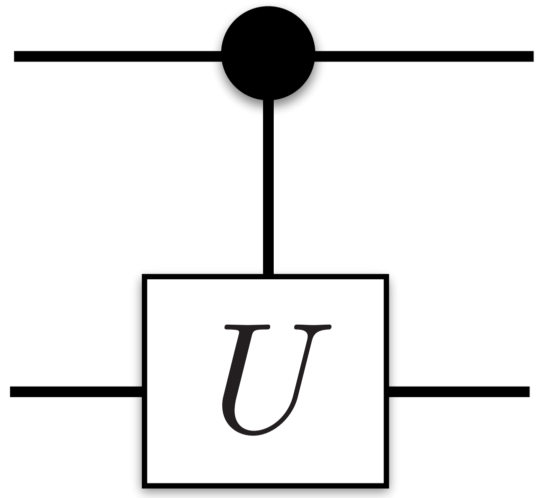






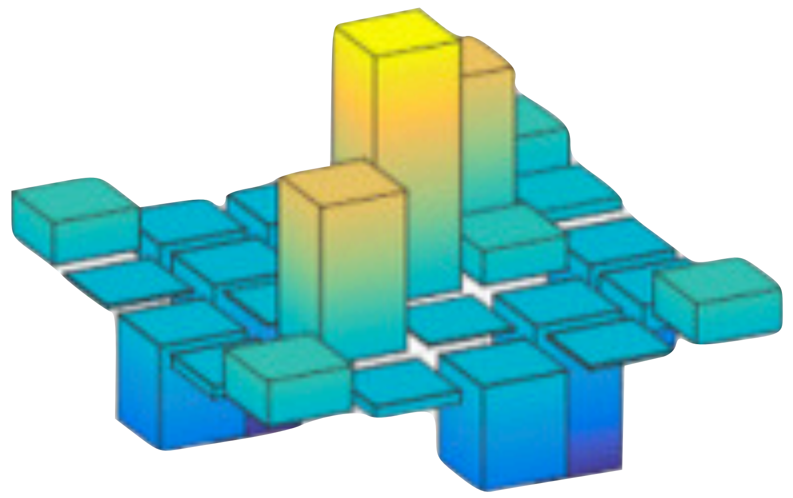
Tensor Networks

Quantum Circuits

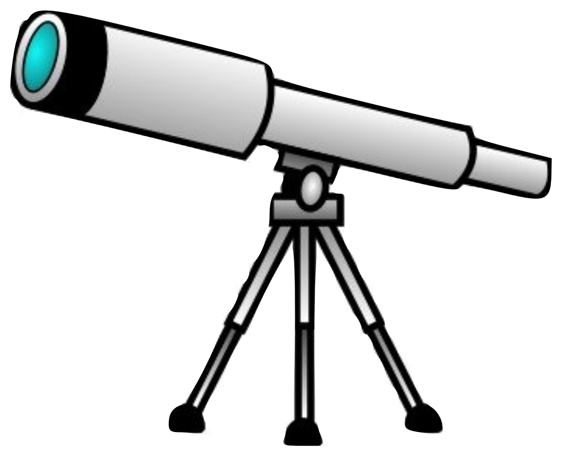
Applications in Physics

Ψ

Wavefunctions ansatz



Quantum tomography

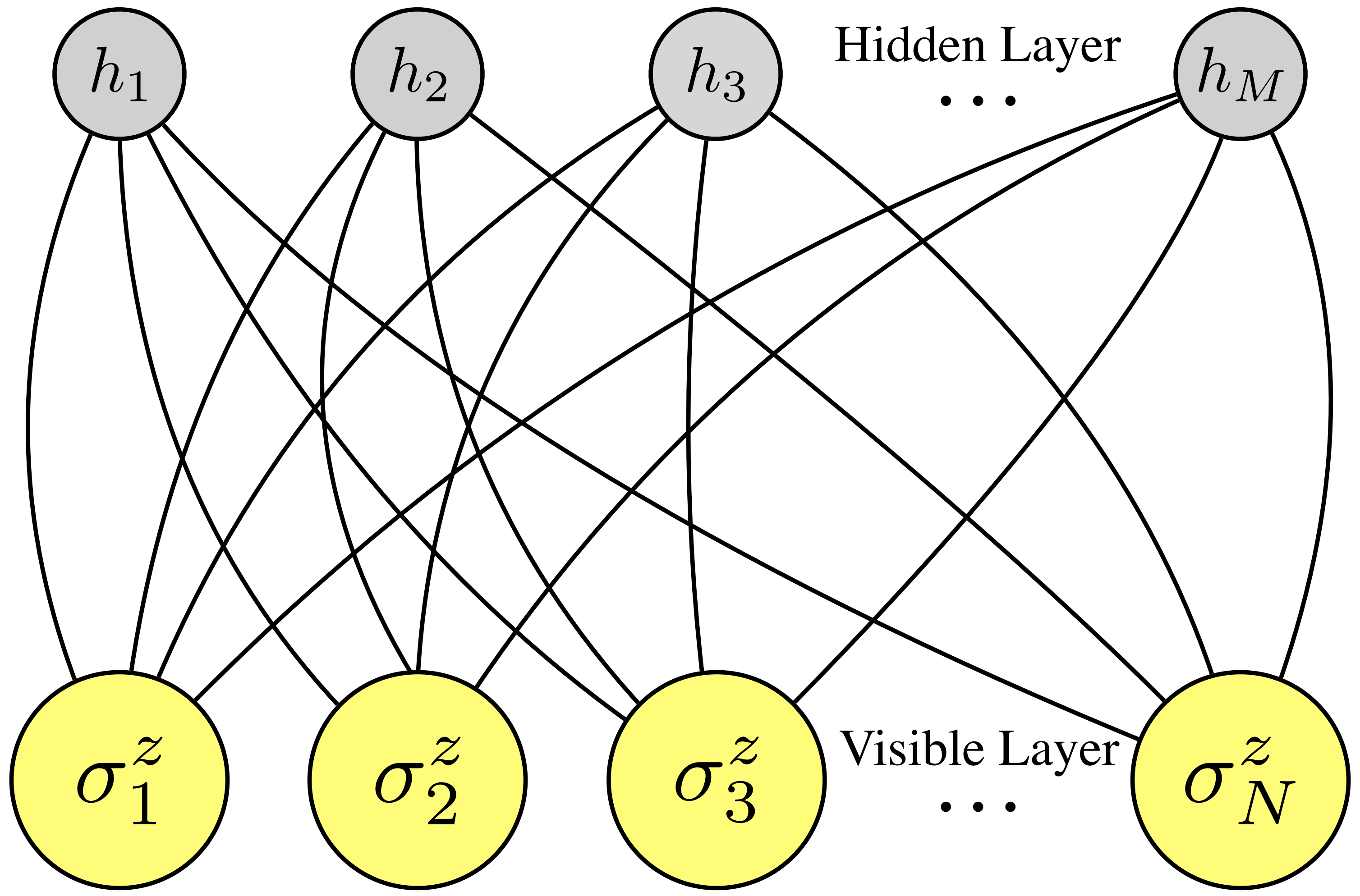


Renormalization group

Monte Carlo update

RBM as a variational ansatz

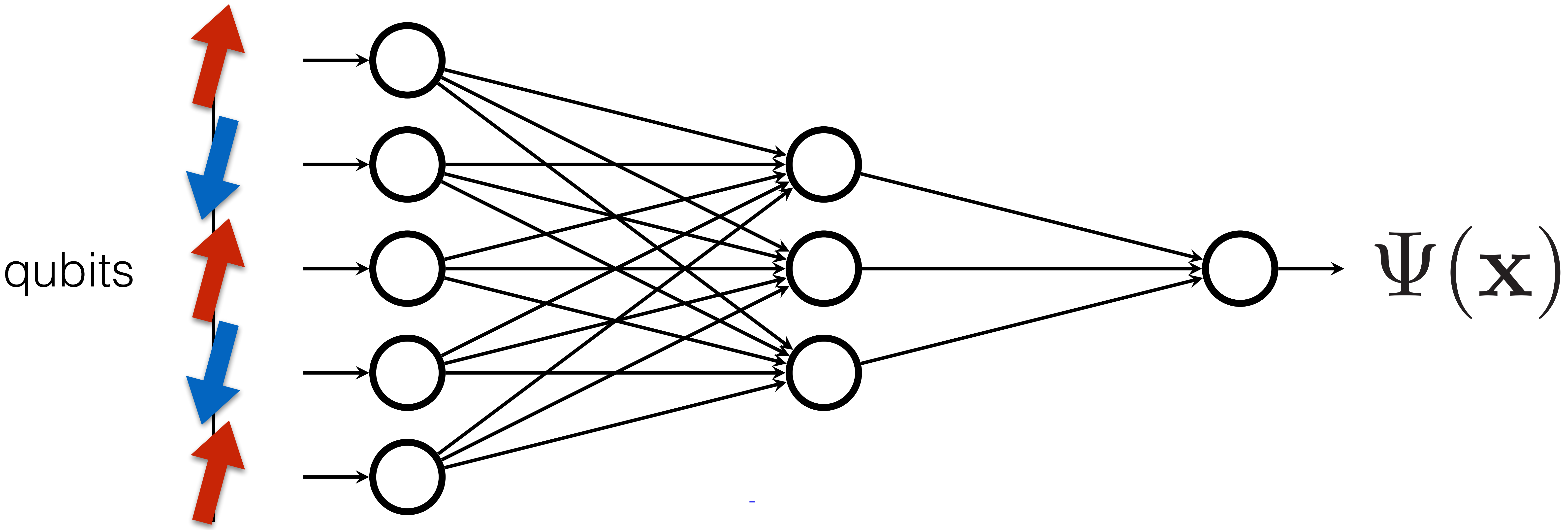
Carleo and Troyer, Science 2017



- Exact construction for 1d SPT, 2d toric code state etc
- Related to tensor network, string-bond, correlator product states
- Killer app ? Long-range, volume law entanglement, chiral state, improved Jastrow/Backflow

Deng, Li, Gao, Chen, Cheng, Xiang, LW, Clark, Glasser, Carl Budich, Imada…

Ψ Boltzmann machine as a quantum state



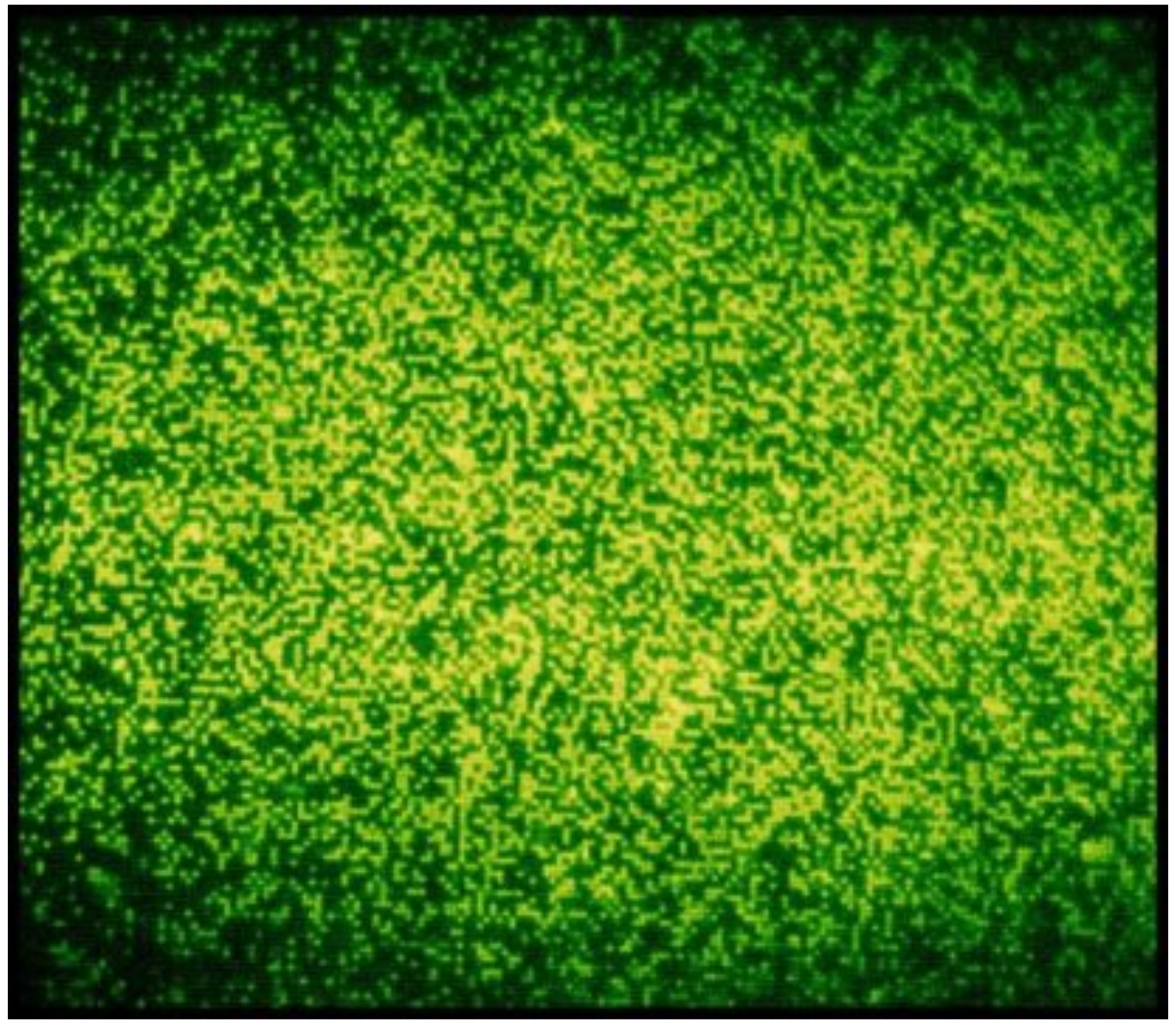
- Train the network with variational principle
- Feature discovery and abstraction power of deep hierarchical structure
- Backprop for efficient gradient computation

"Teach a neural network quantum physics"

Cai, Liu, Han, He, Clark…

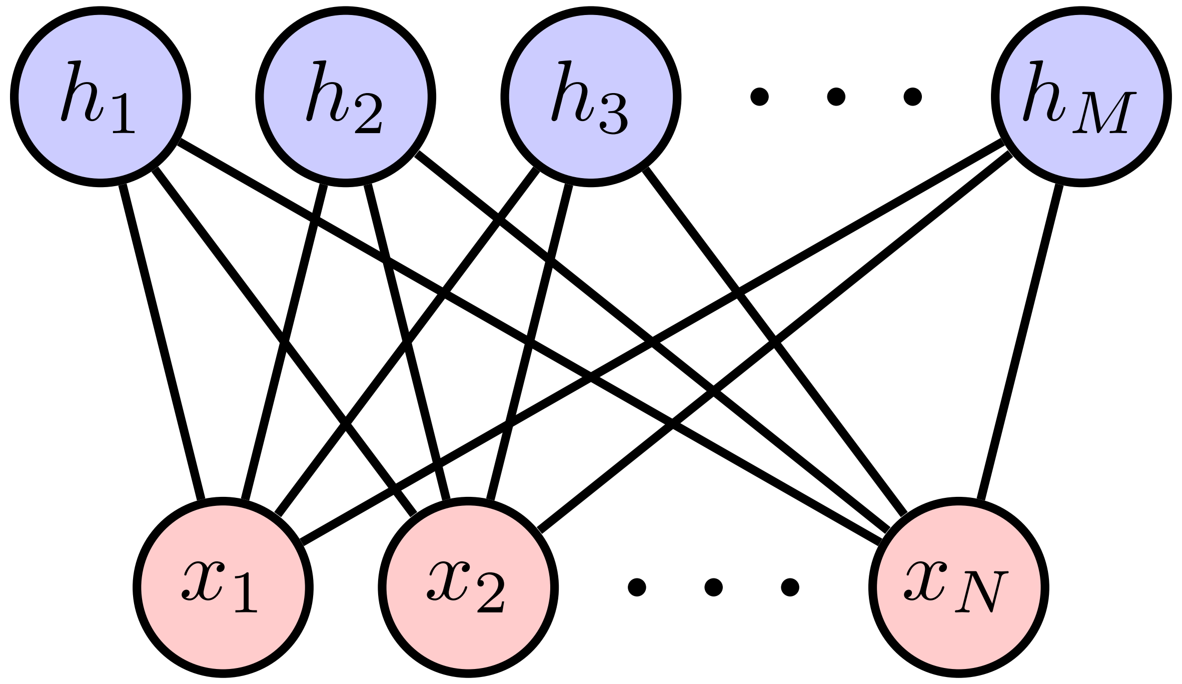
Quantum State Tomography

Ψ Measure $\longrightarrow$



Reconstruction $\longrightarrow$

$$\psi_{\lambda,\mu}(\mathbf{x}) = \sqrt{\frac{p_\lambda(\mathbf{x})}{Z_\lambda}}\, e^{i\phi_\mu(\mathbf{x})/2}$$



RBMs
(but other generative models also work)

"Reconstruct quantum state as a neural network"

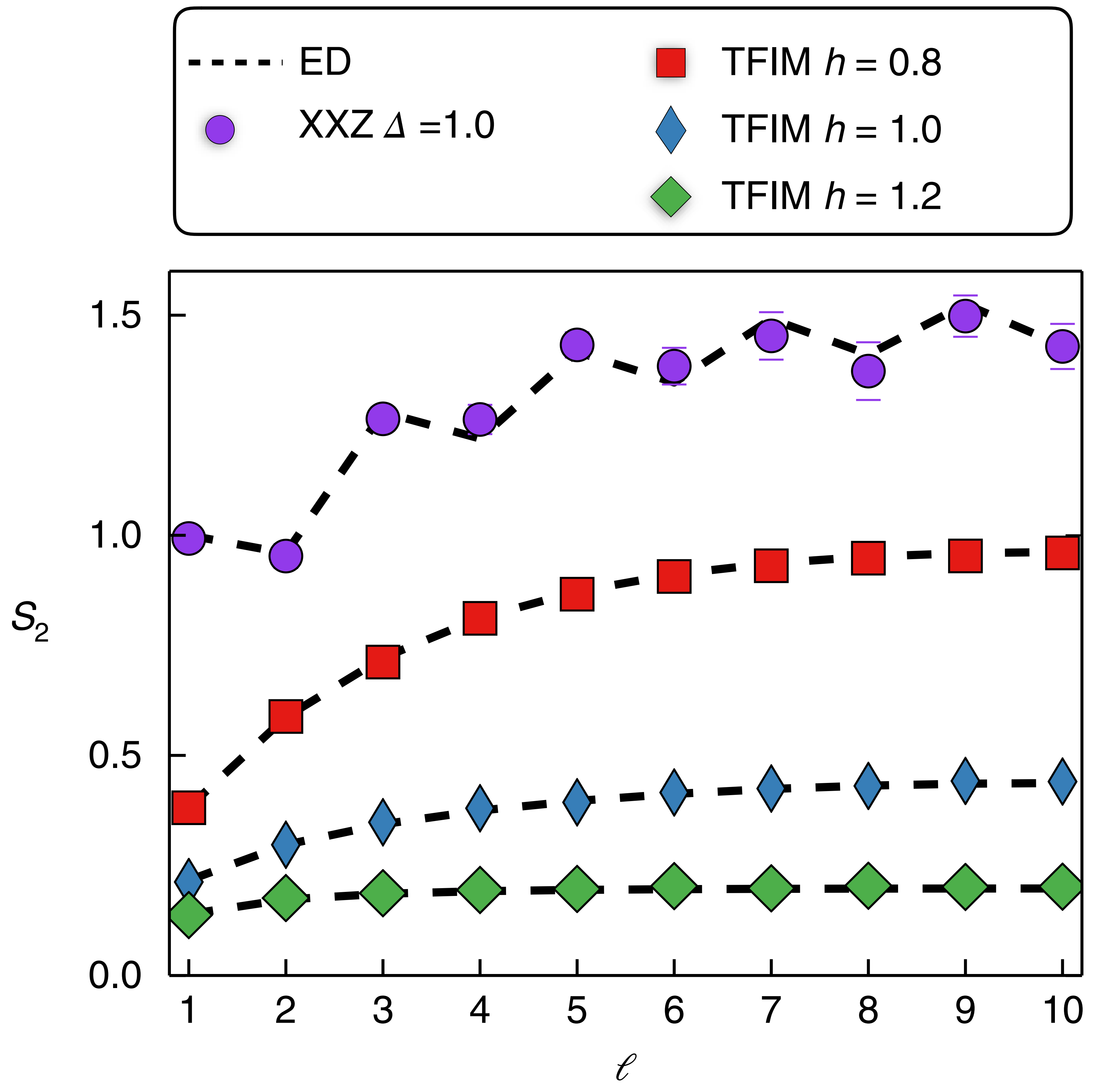
Torlai et al, Nature Physics 2017

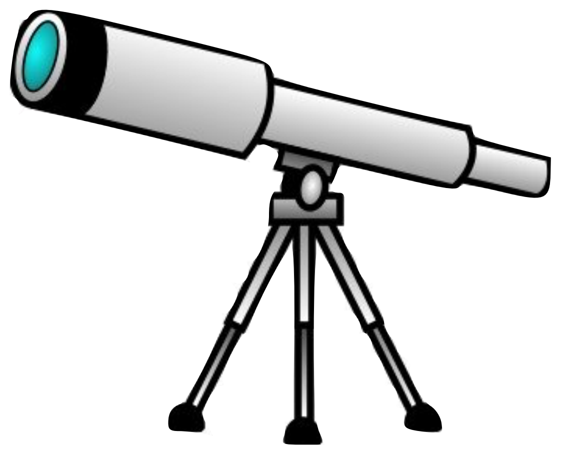
Applications of QST

Observables inaccessible to the experiment

XX spin correlations (unpublished)

Entanglement entropy





RG and Deep Learning

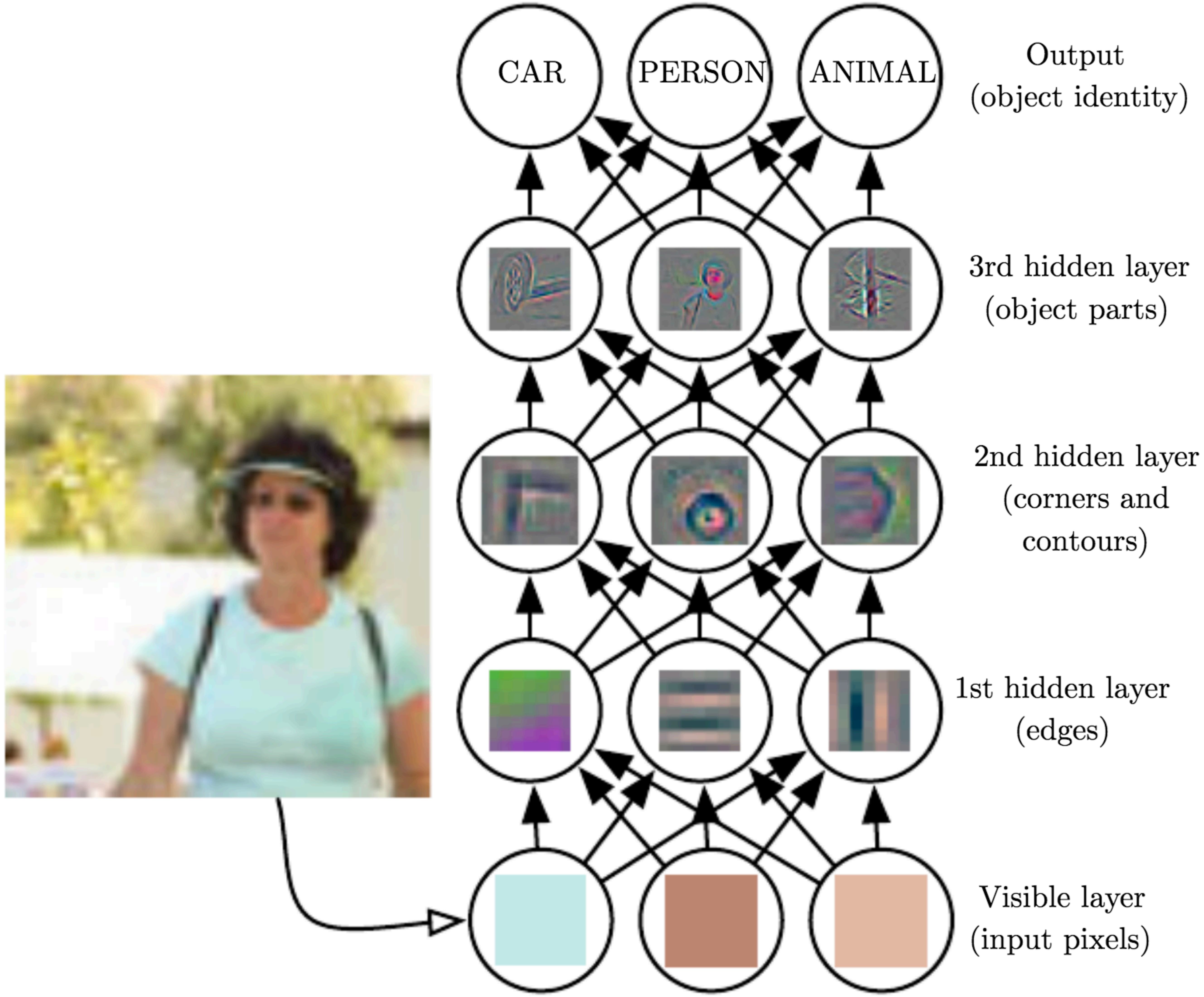


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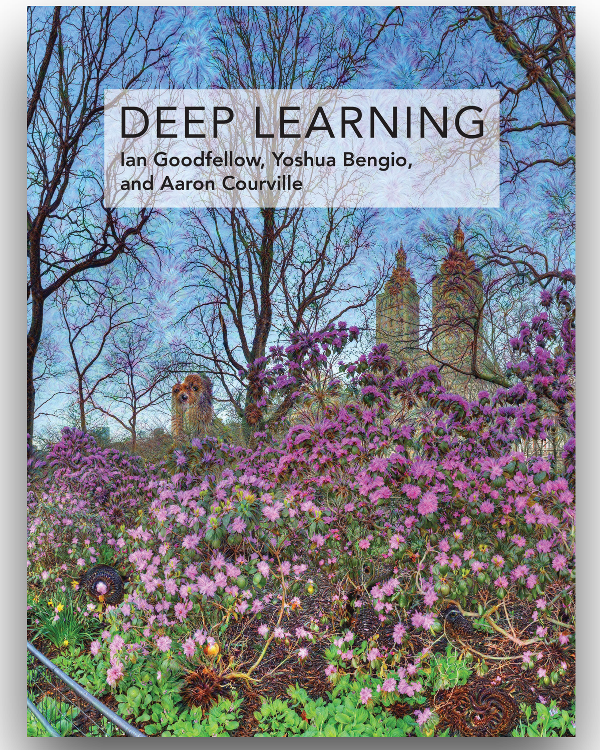
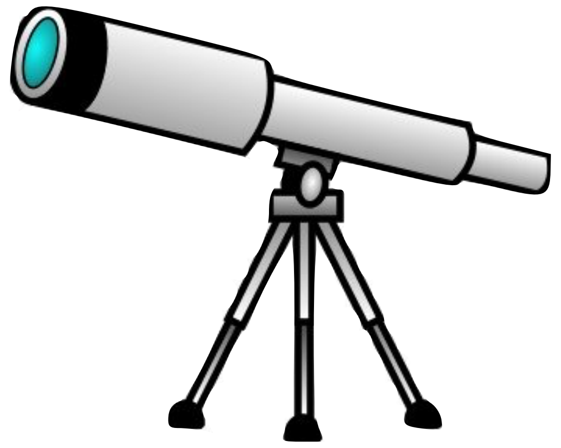
Figure 1.2



Goodfellow, Bengio, Courville, http://www.deeplearningbook.org/



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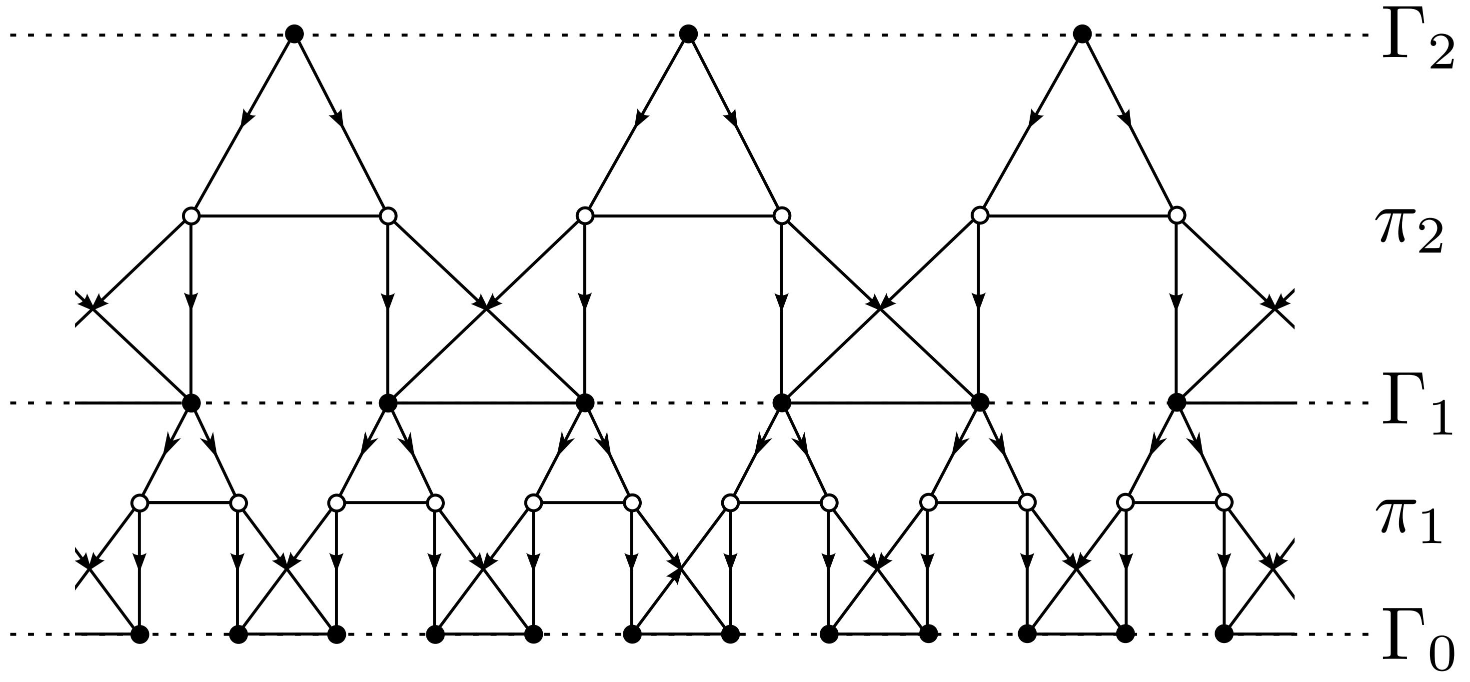
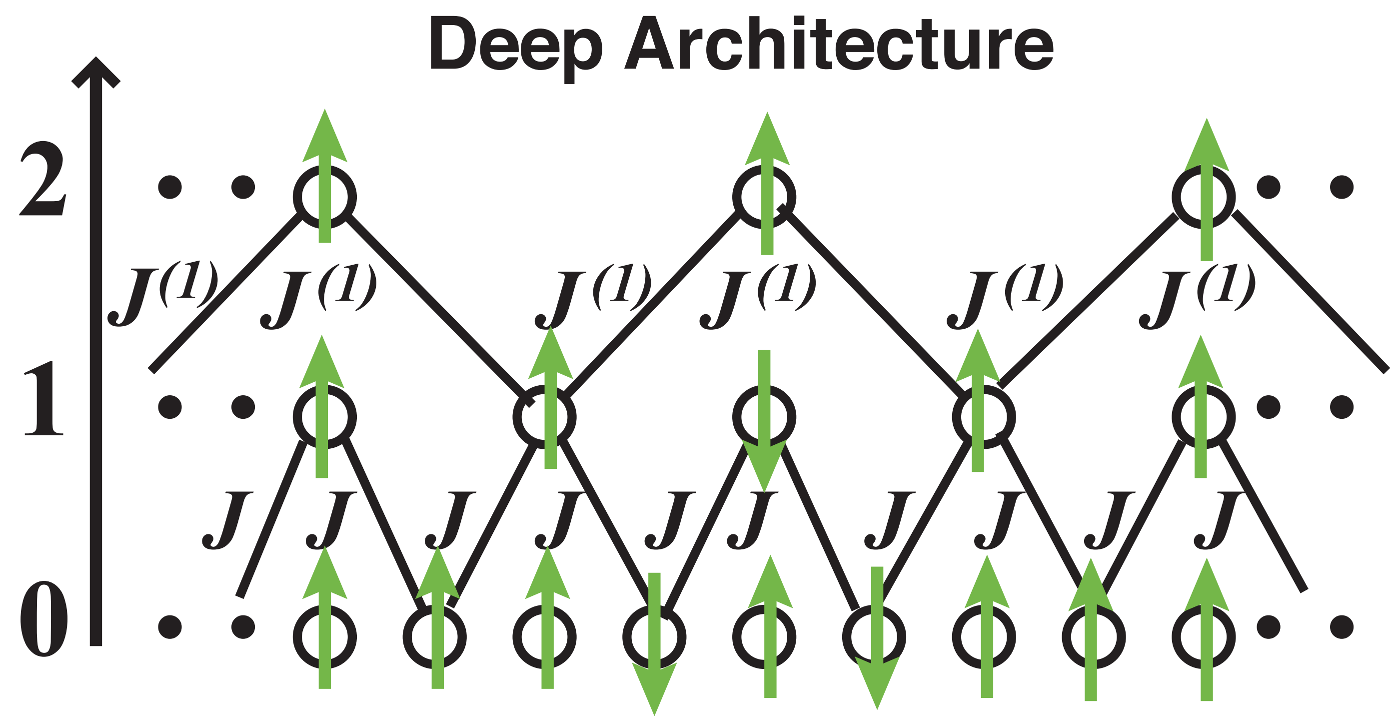
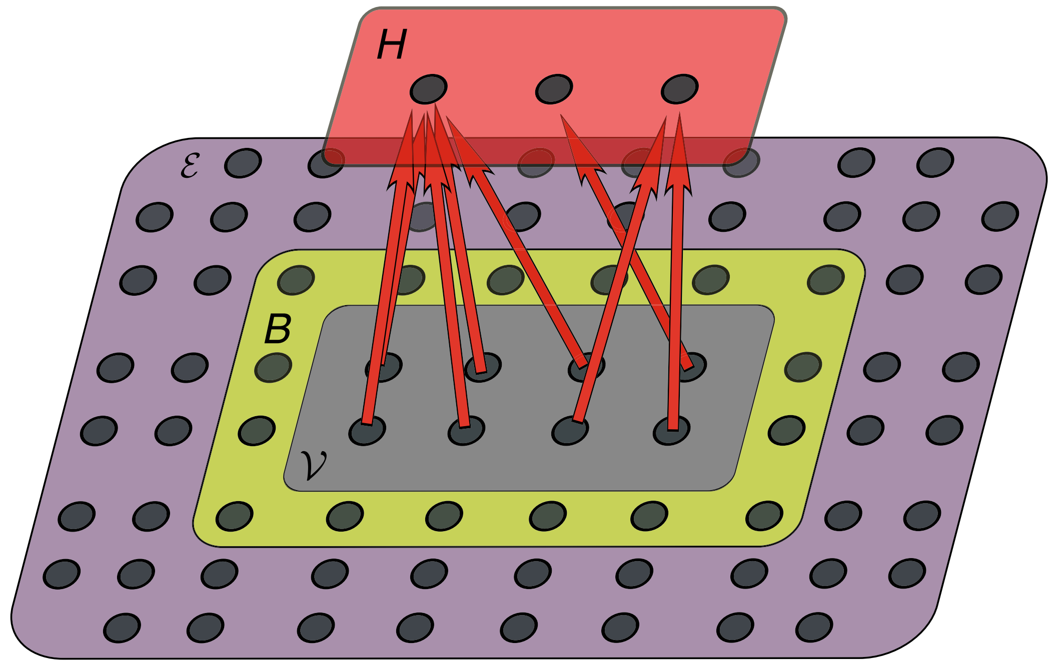


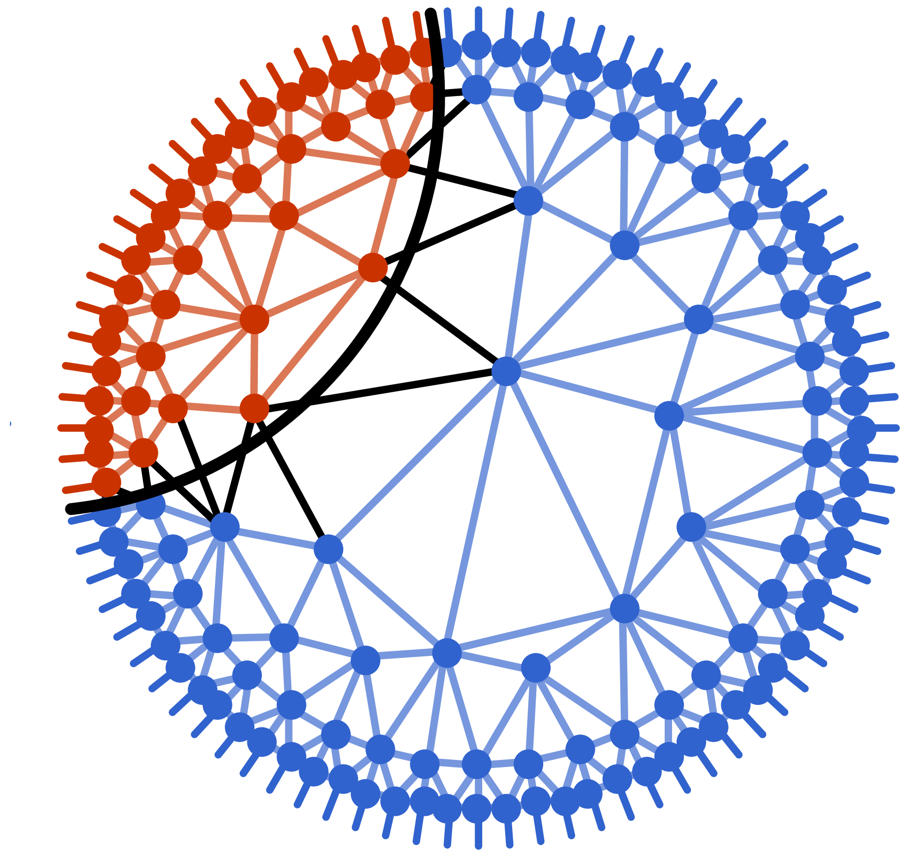
Bény, 1301.3124



Mehta and Schwab, 1410.3831

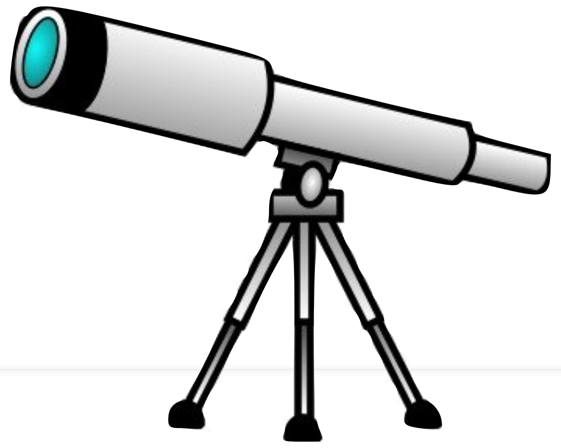


Koch-Janusz and Ringel, 1704.06279



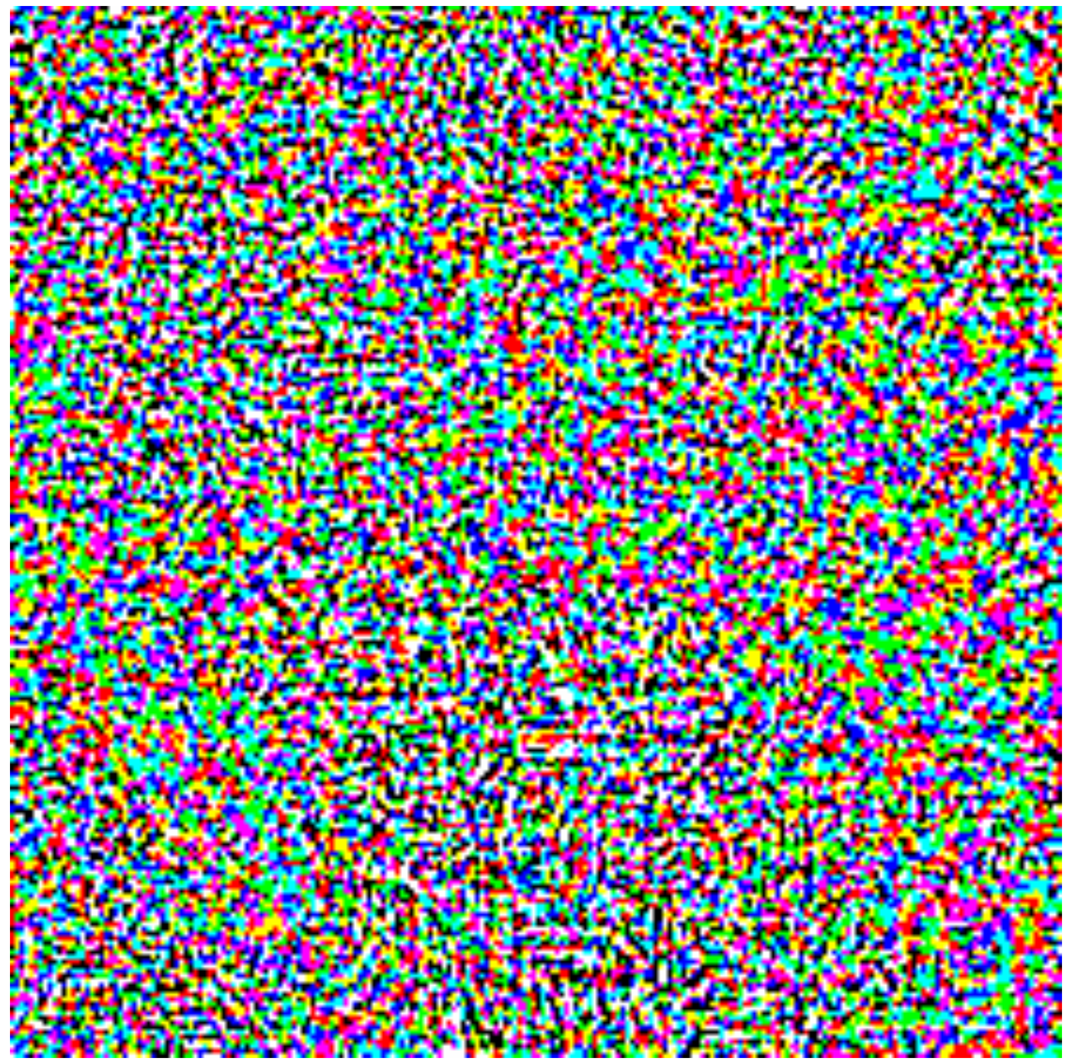
You, Yang, Qi, 1709.01223

and more…



RG and Deep Learning

$+ .007 \times$



$=$

Panda
58% confidence

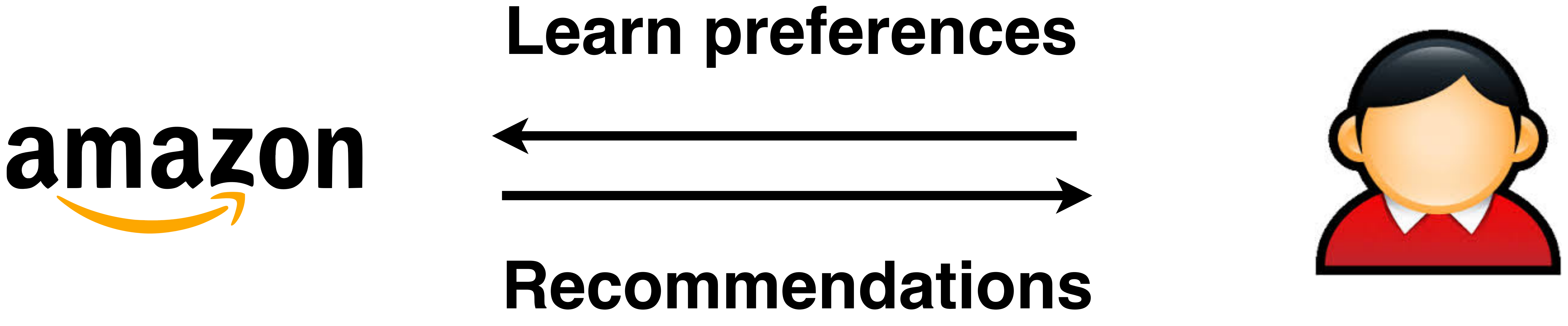
Goodfellow et al, 2014

Gibbon
99% confidence

Vulnerability of deep learning, Kenway, 1803.06111 & 1803.10995

and more…

Monte Carlo update proposals using Boltzmann Machines

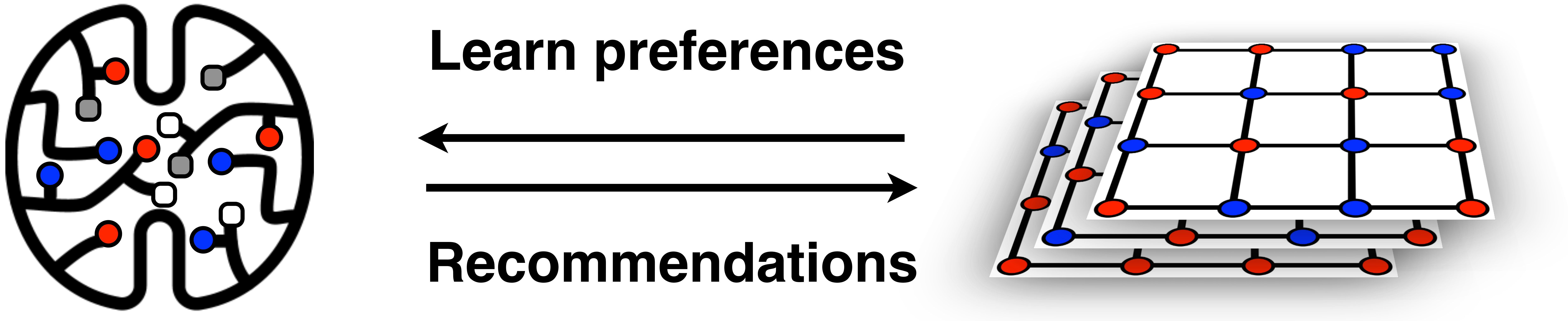


- Use Boltzmann Machines as recommender systems for Monte Carlo simulation of physical problems

Li Huang and LW, 1610.02746

Liu, Qi, Meng, Fu, 1610.03137

Monte Carlo update proposals using Boltzmann Machines



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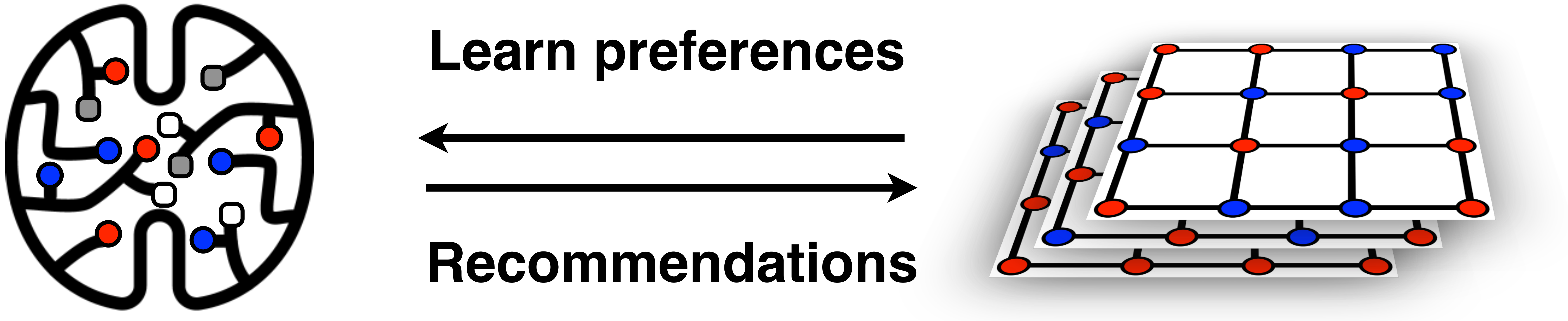


- Use Boltzmann Machines as recommender systems for Monte Carlo simulation of physical problems

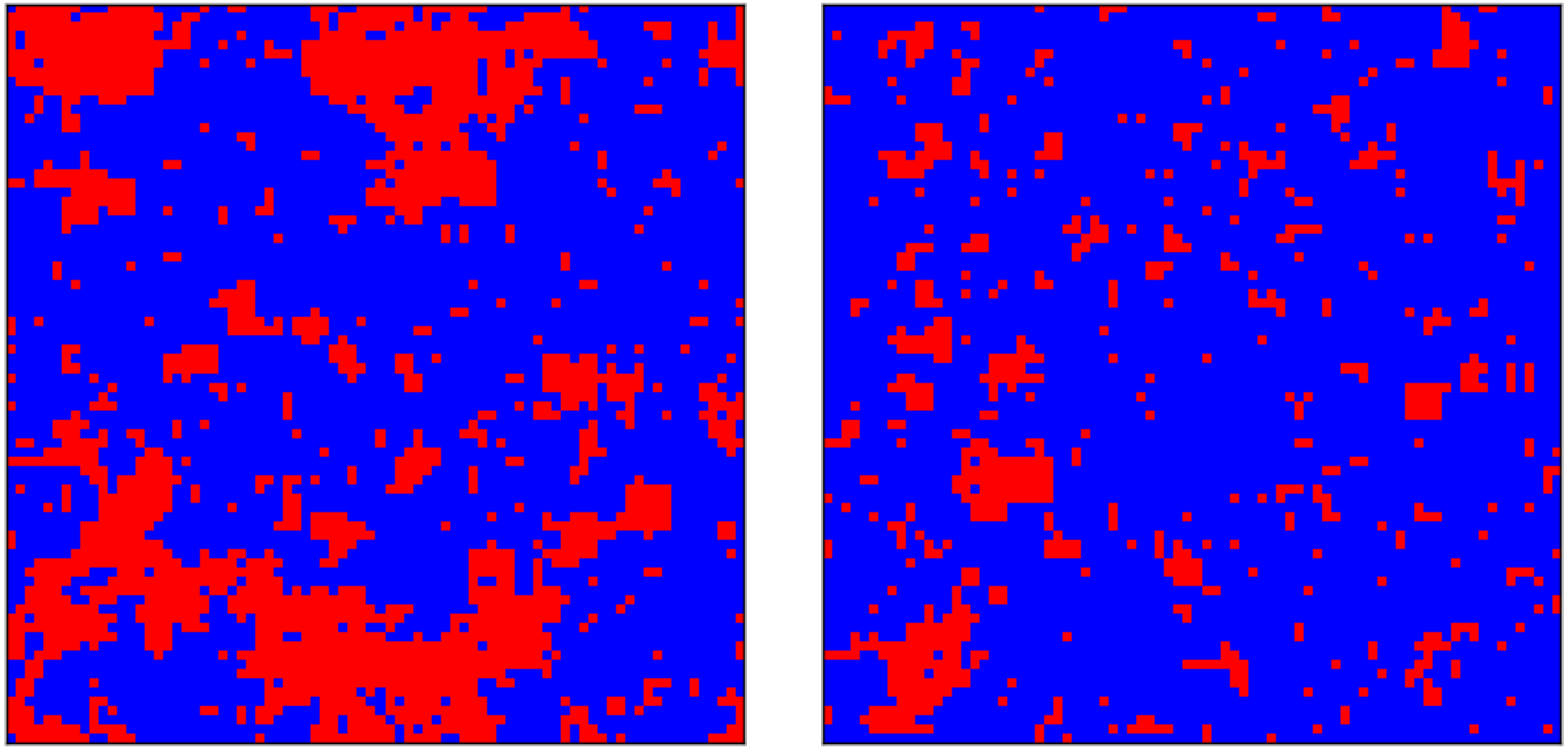
Li Huang and LW, 1610.02746

Liu, Qi, Meng, Fu, 1610.03137

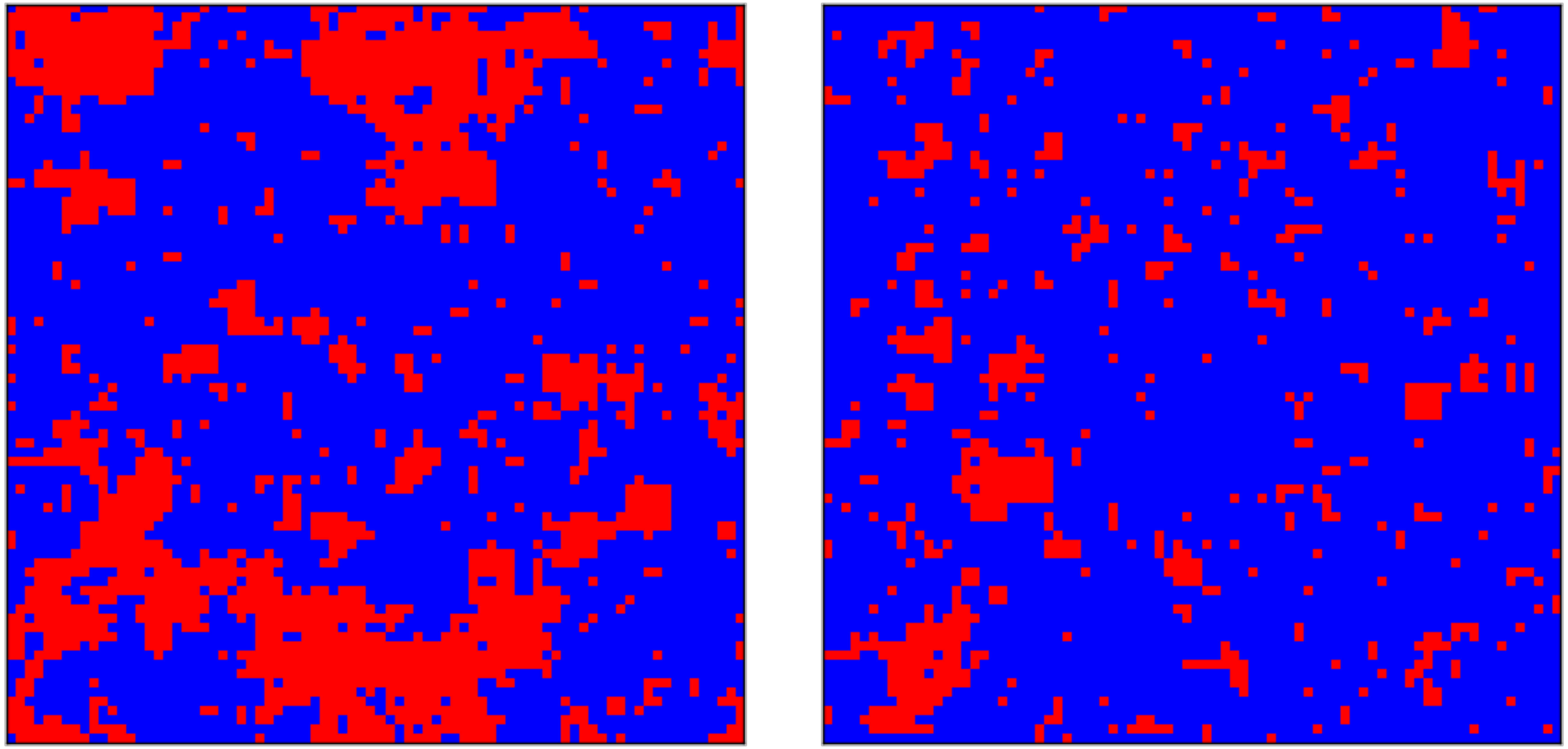
- Moreover, BM parametrizes Monte Carlo policies and can explore novel algorithms!

LW, 1702.08586

Local vs Cluster update polices



Local vs Cluster update polices



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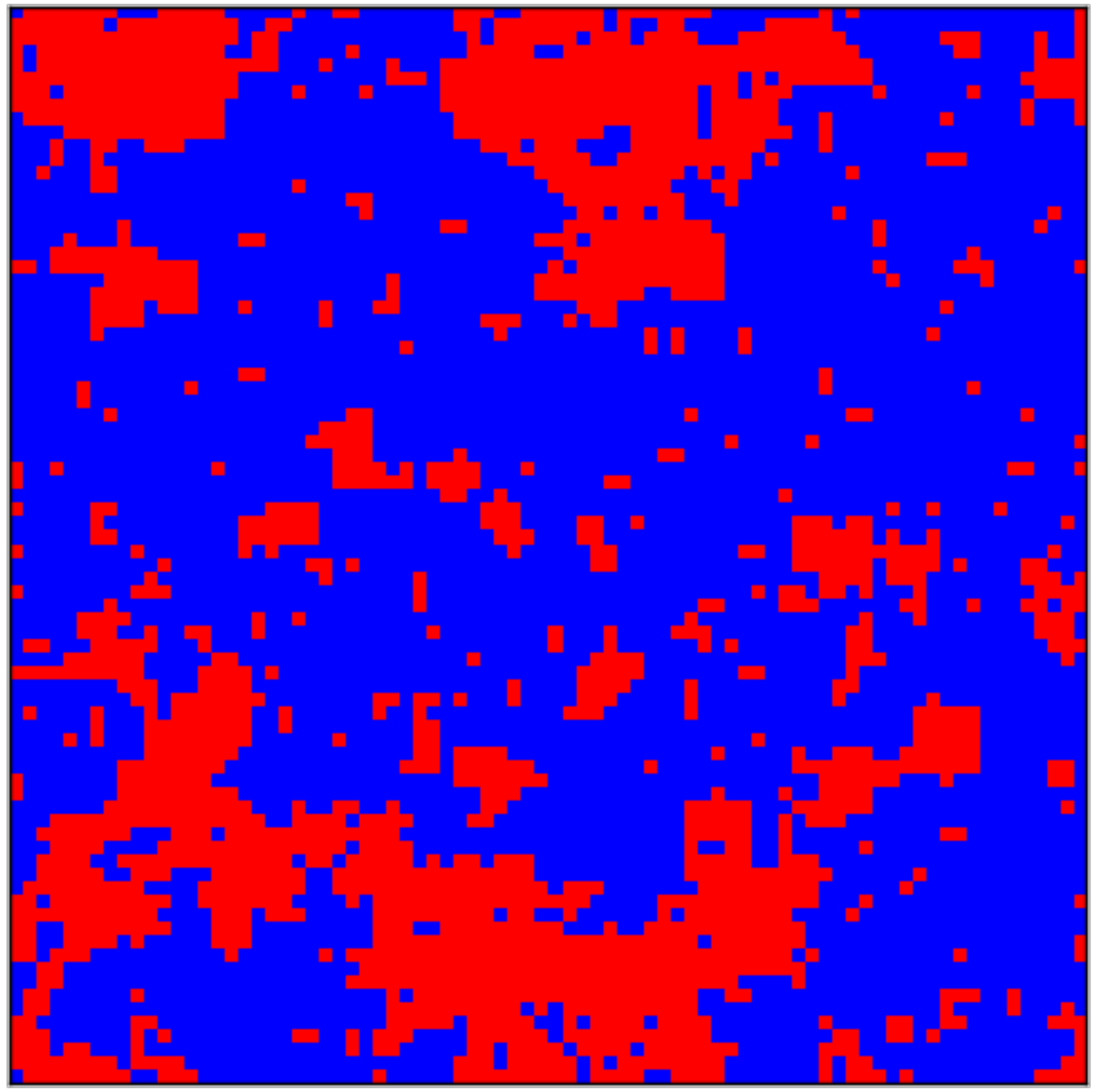
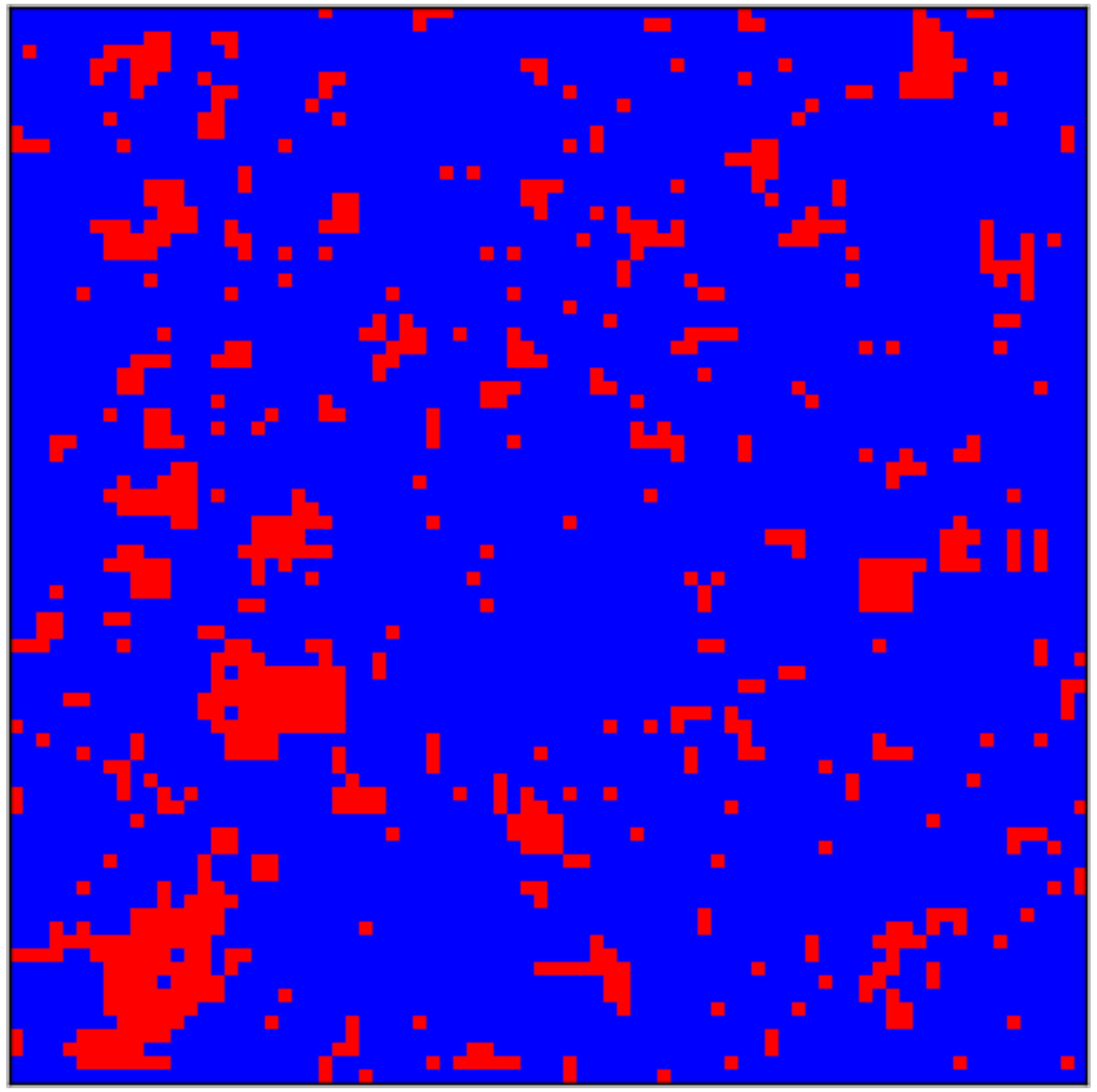
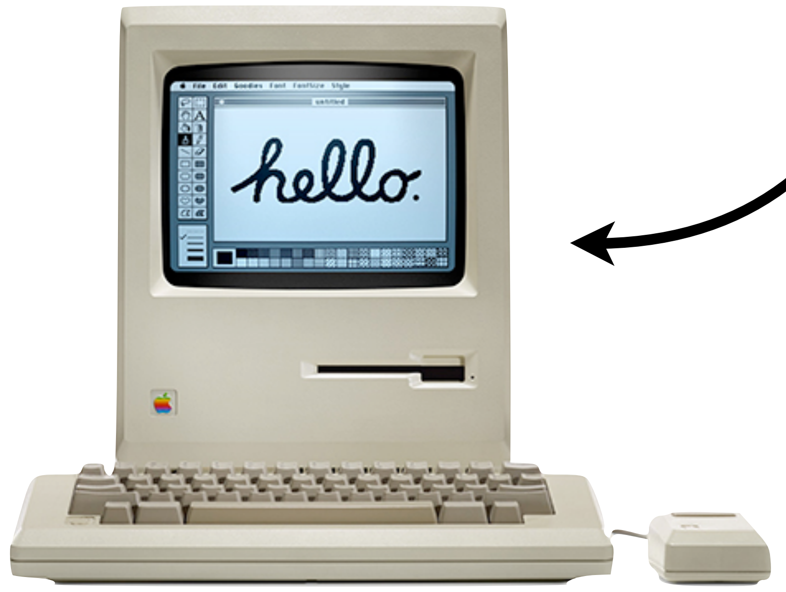




is slower than



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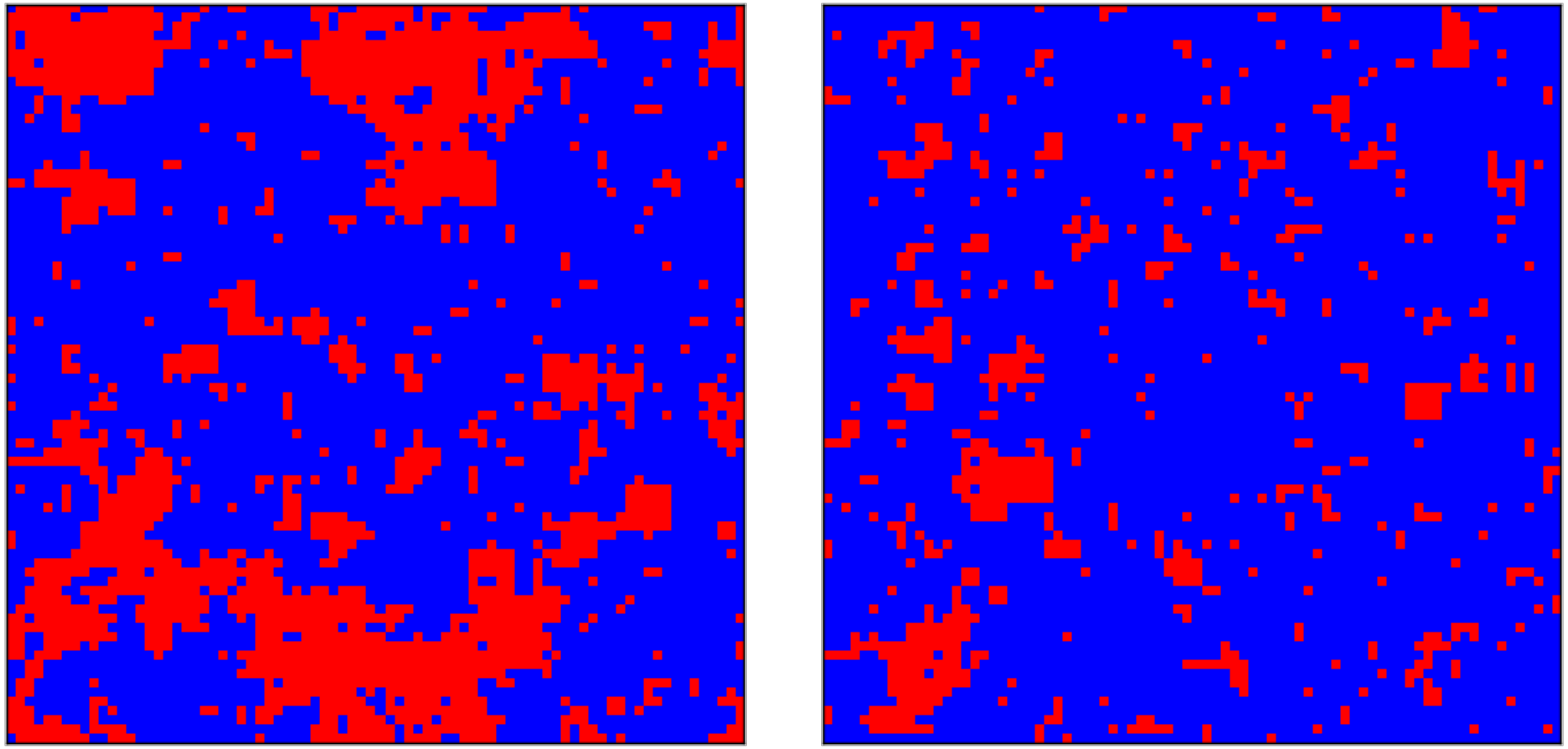
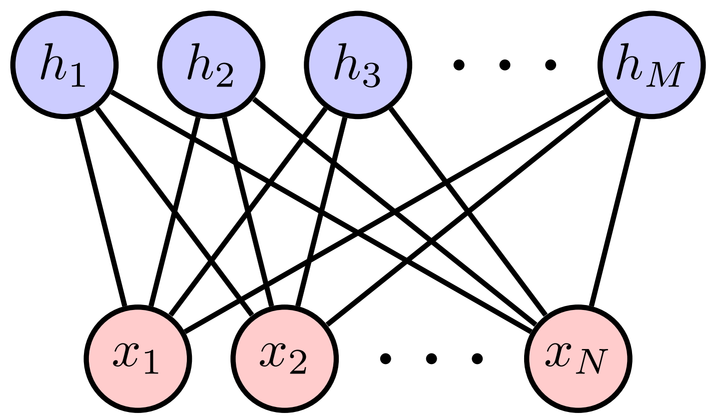
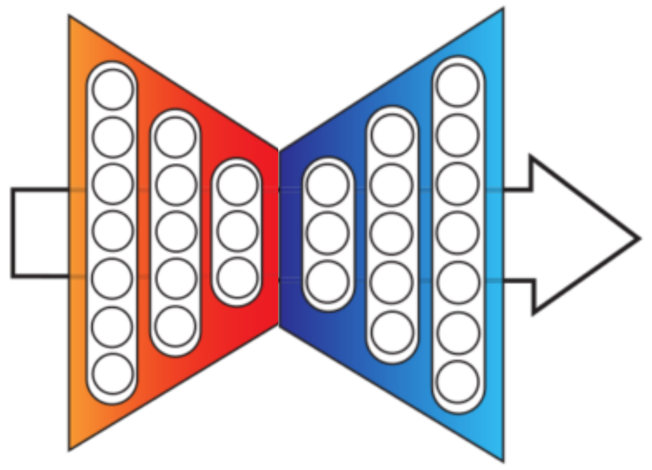
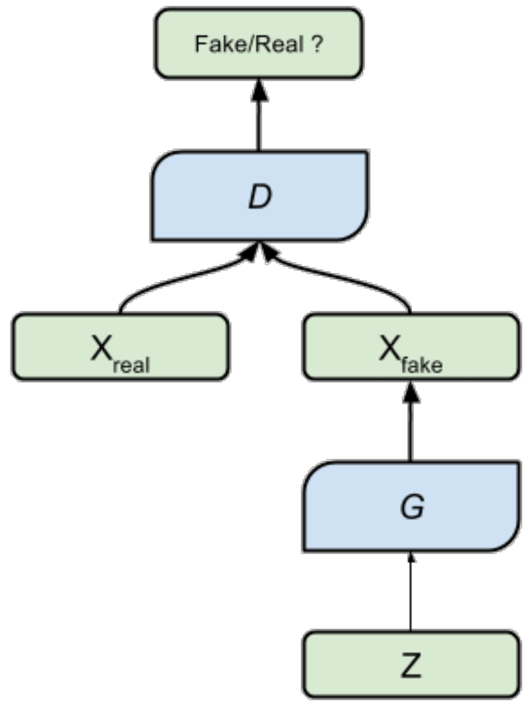


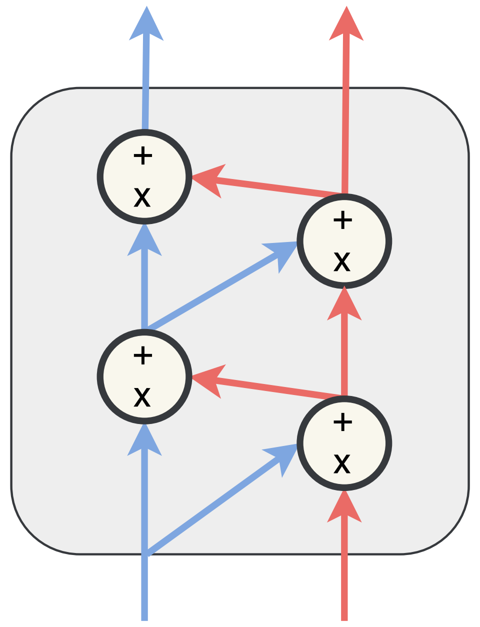
Algorithmic innovation outperforms Moore’s law!

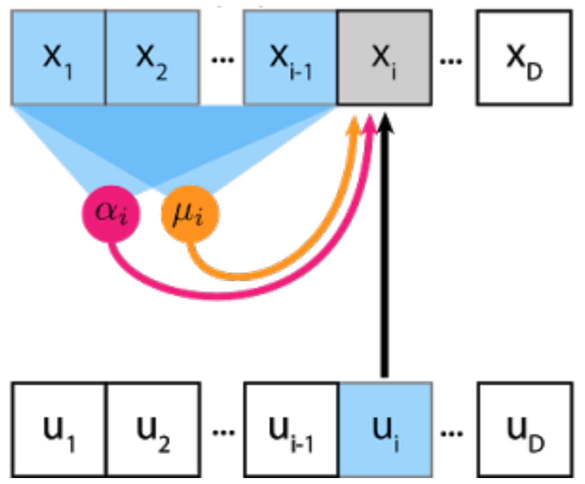
Timeline of Generative Models

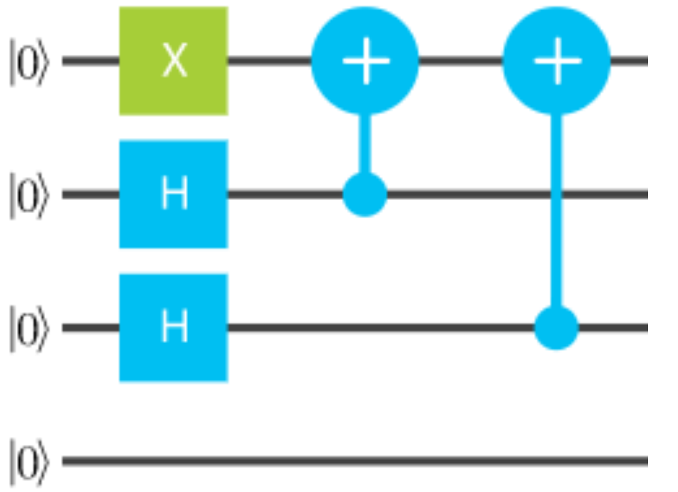












Boltzmann Machines	Variational Autoendoer	Adversarial Network	Normalizing Flows	Autoregressive Flows	Born Machines
1980s	2013	2014	2015	2016	2017

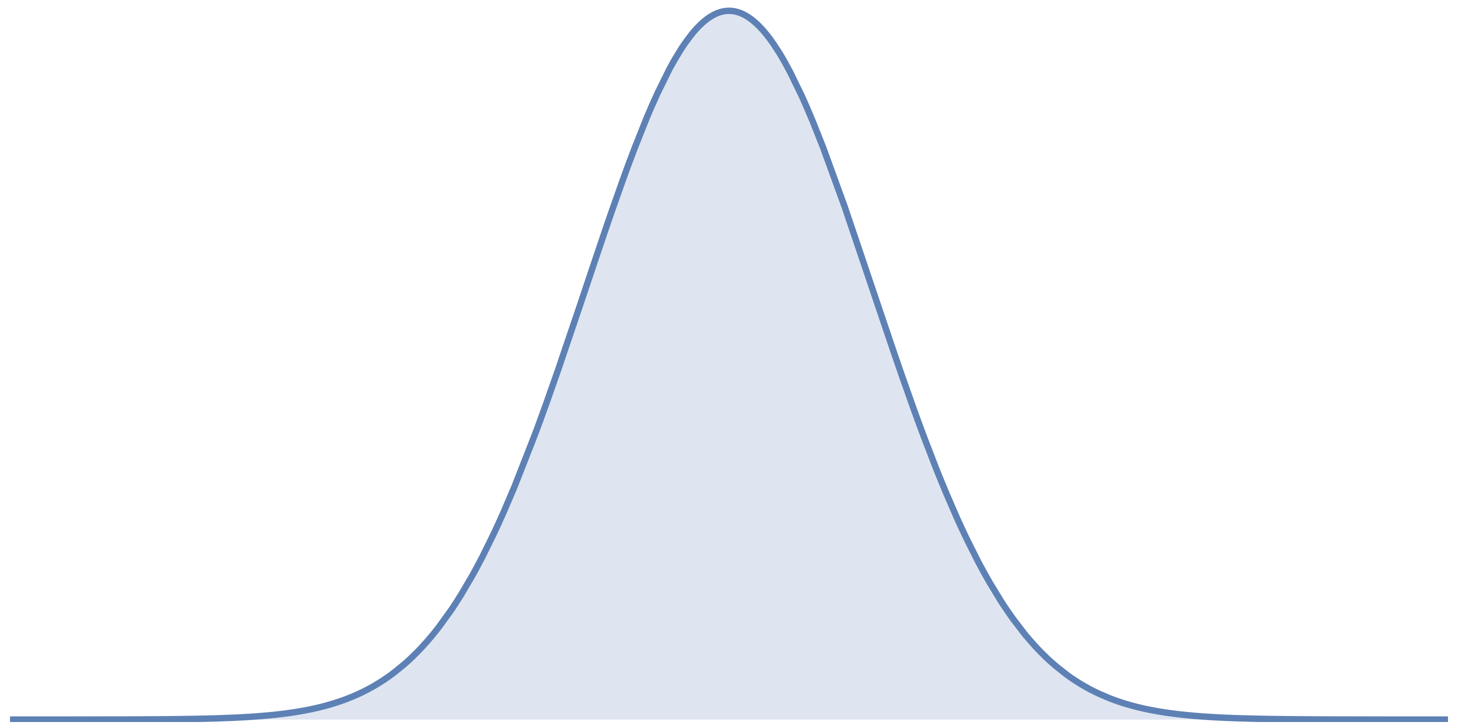
1. **Leverage the power of modern generative models for physics**
2. **Statistical, quantum, and fluid physics inspired generative models**

DL as a fluid control problem

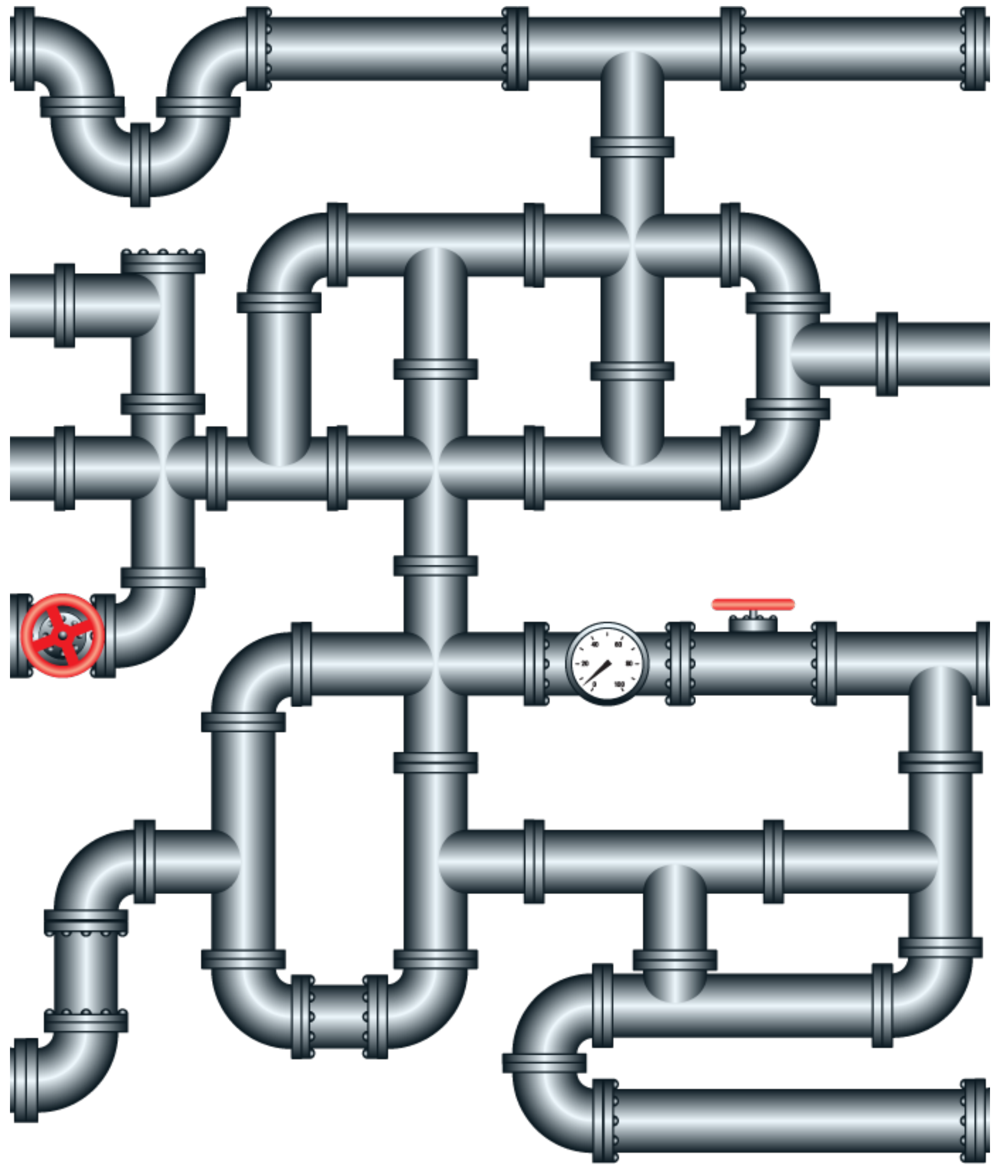
$$\frac{p(\boldsymbol{z})}{q(\nabla u(\boldsymbol{z}))} = \det\left(\frac{\partial^2 u}{\partial z_i \partial z_j}\right) \xrightarrow[u(\boldsymbol{z}) = |\boldsymbol{z}|^2/2 + \epsilon\varphi(\boldsymbol{z})]{\text{Continuous-time limit}} \frac{\partial p(\boldsymbol{x}, t)}{\partial t} + \nabla \cdot \left[p(\boldsymbol{x}, t)\nabla\varphi\right] = 0$$

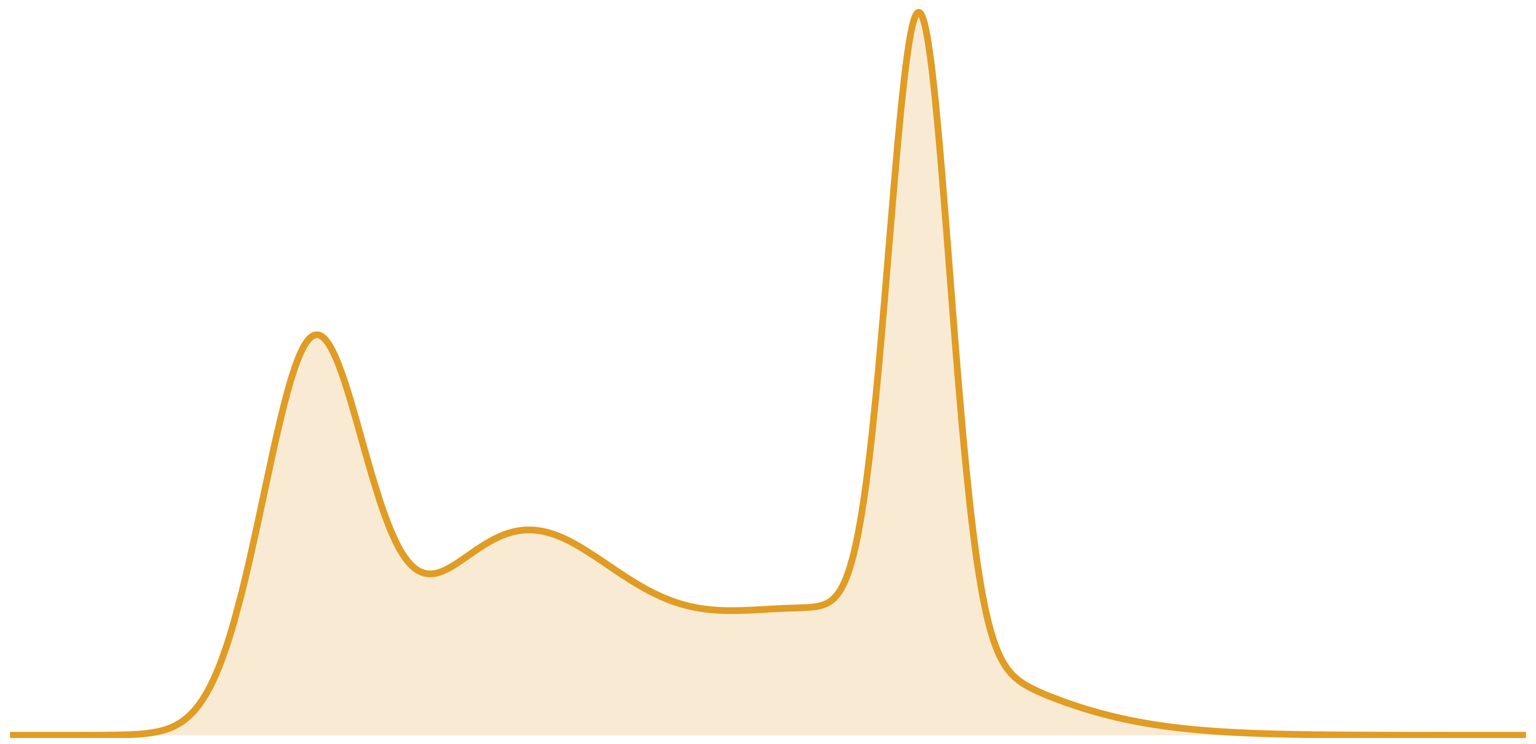
Monge-Ampère equation
optimal transport theory

Continuity equation of
compressible fluids



Simple density



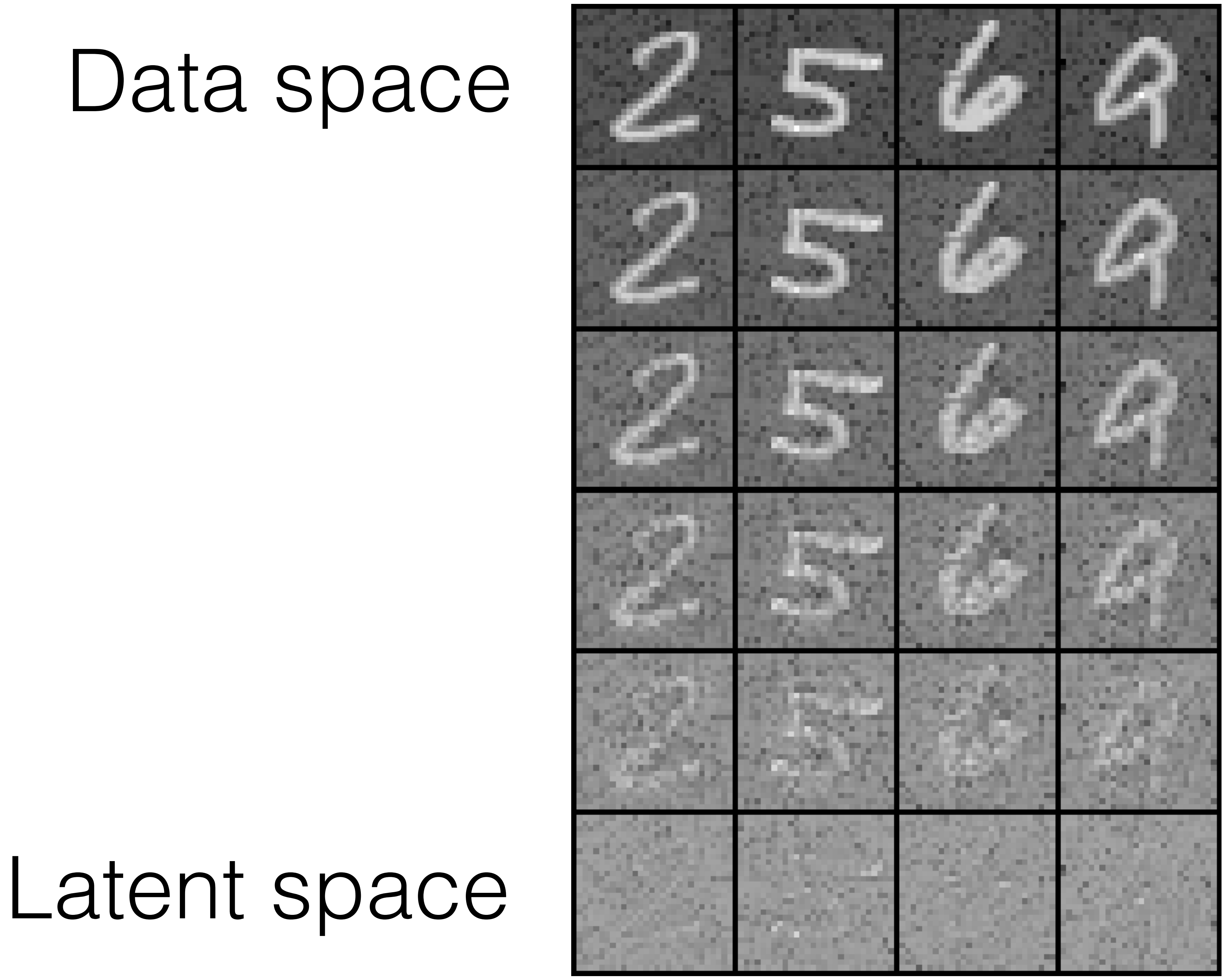


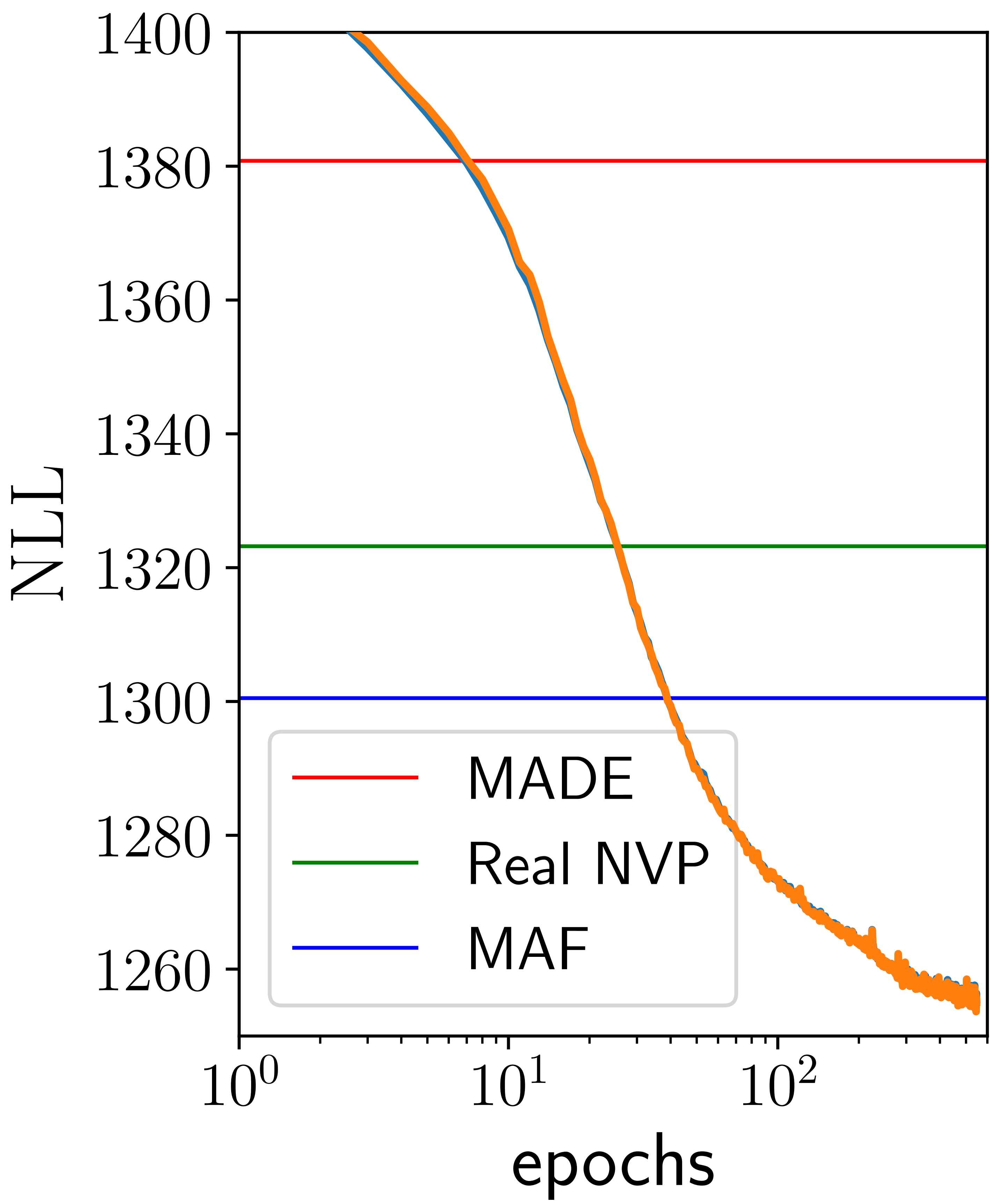
Complex density

Zhang, E, LW, 1809.10188
c.f. Neural ODE, 1806.07366

Density estimation of hand-written digits

A standard benchmark for generative models, lower is better





’15

‘16

‘17

’18 Our Result

① **State-of-the-art performance in unstructured density estimation**

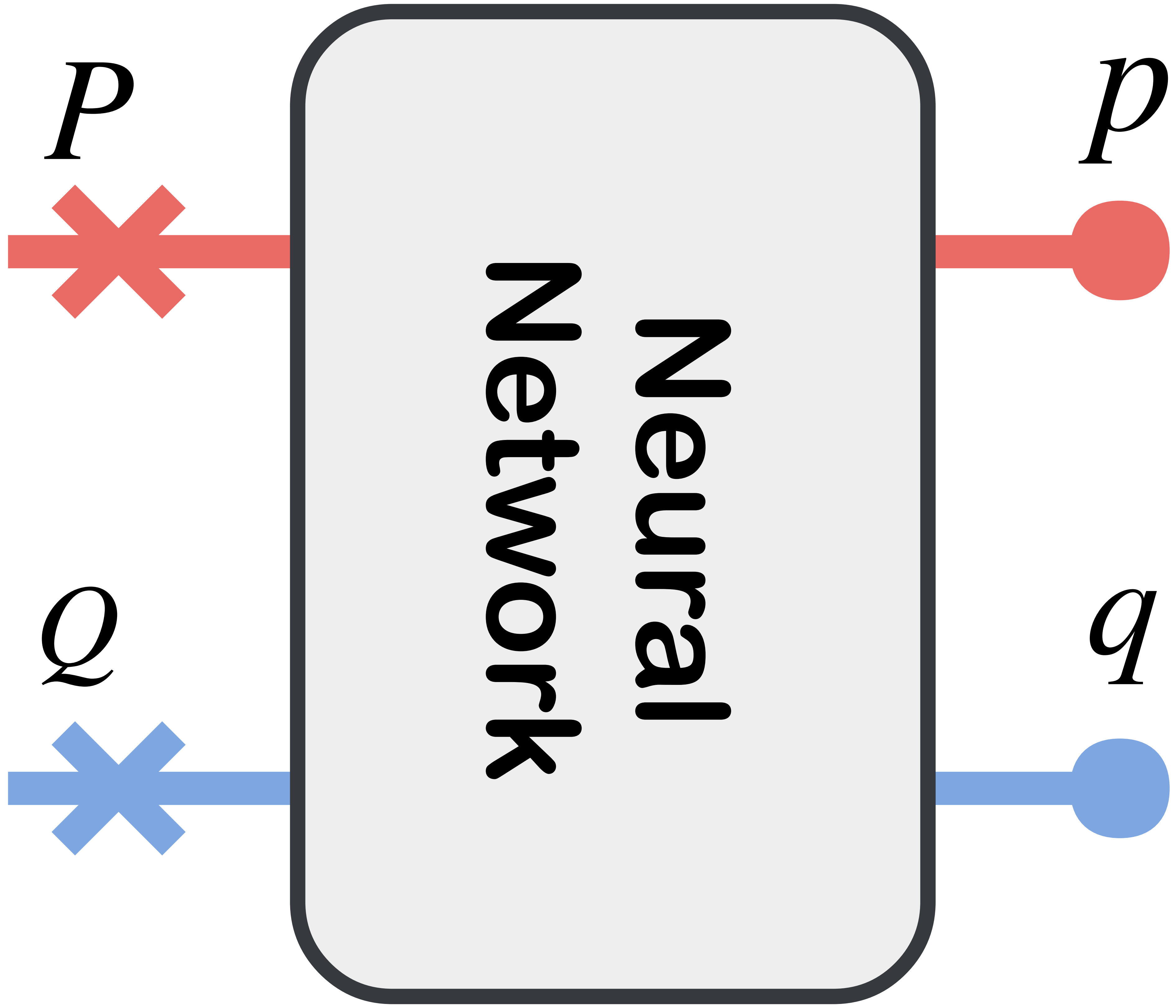
② **Direct sample magnetic domains respecting physical symmetry**

② Direct sample magnetic domains respecting physical symmetry

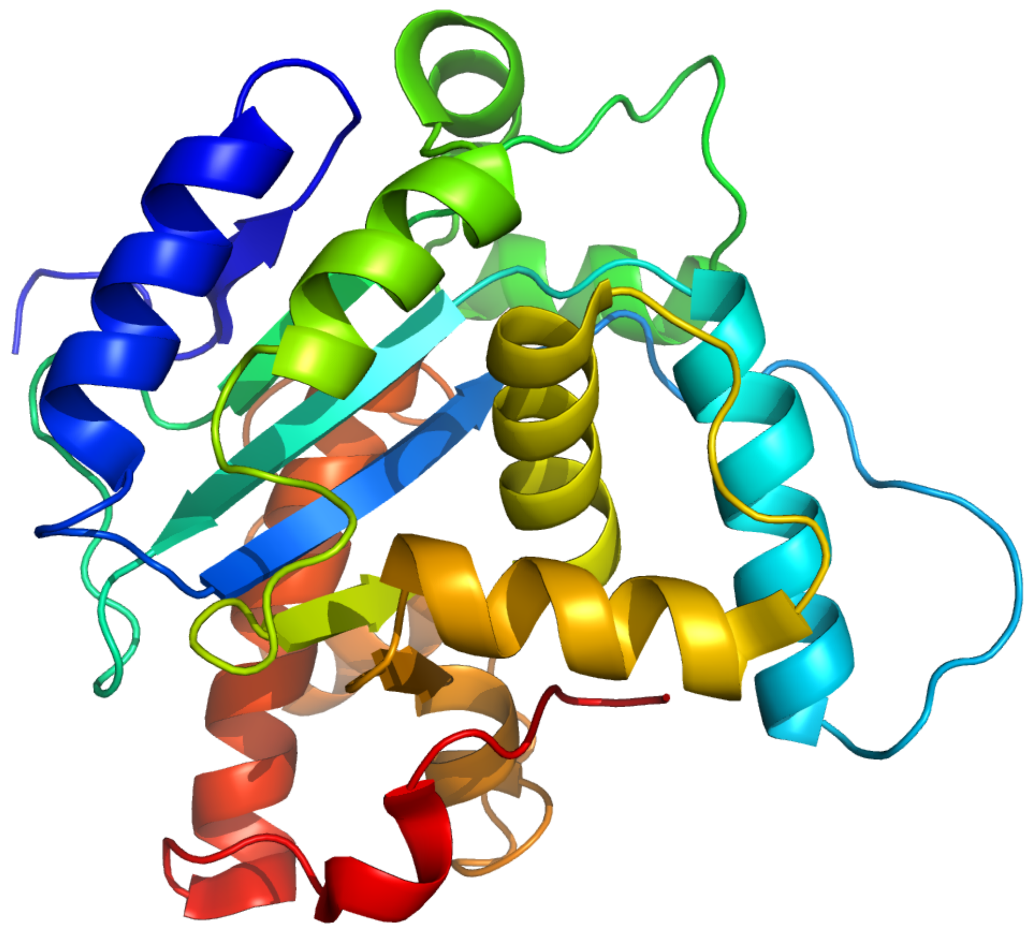
Neural Canonical Transformations

Incompressible symplectic flow in phase space

$H(P, Q) = (P^2 + Q^2)/2$



$H(p, q)$



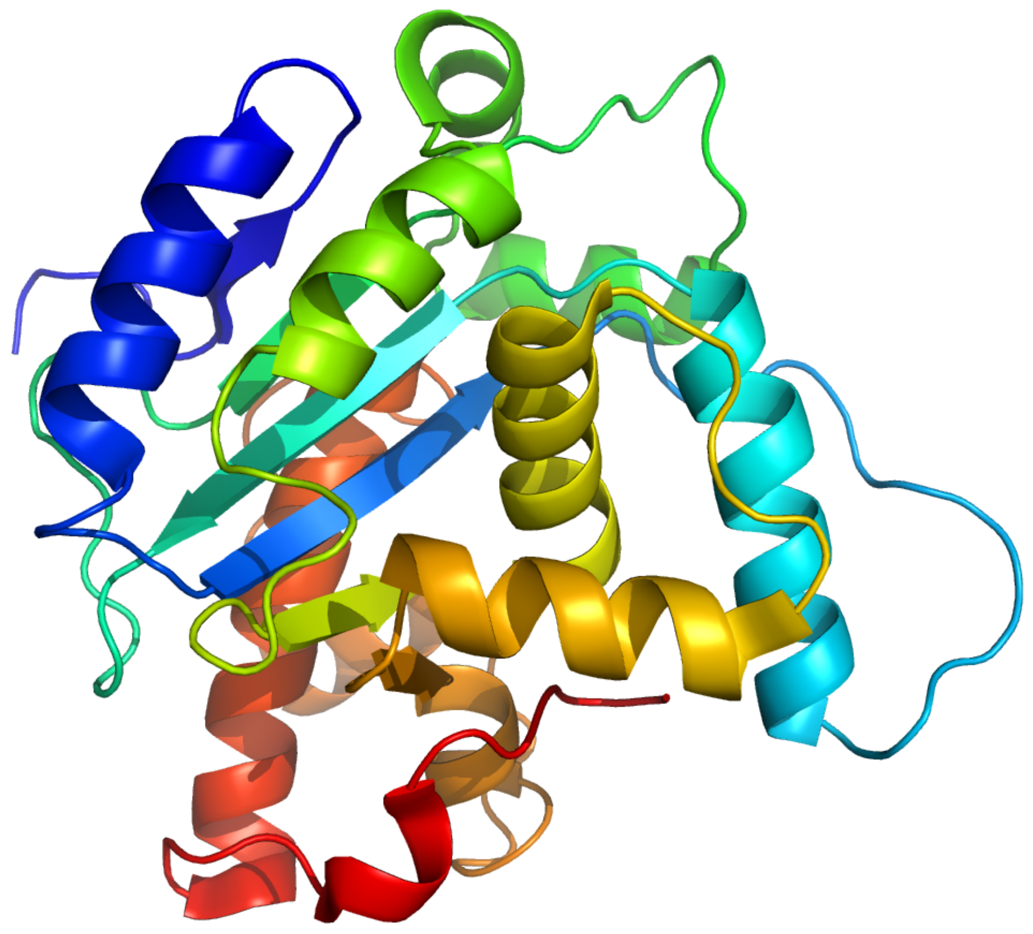
3 **Identifying mutually independent collective modes for molecular simulations (MD, PIMD), and effective field theory**

Neural Canonical Transformations

Incompressible symplectic flow in phase space

$H(P,Q) = (P^2 + Q^2)/2$

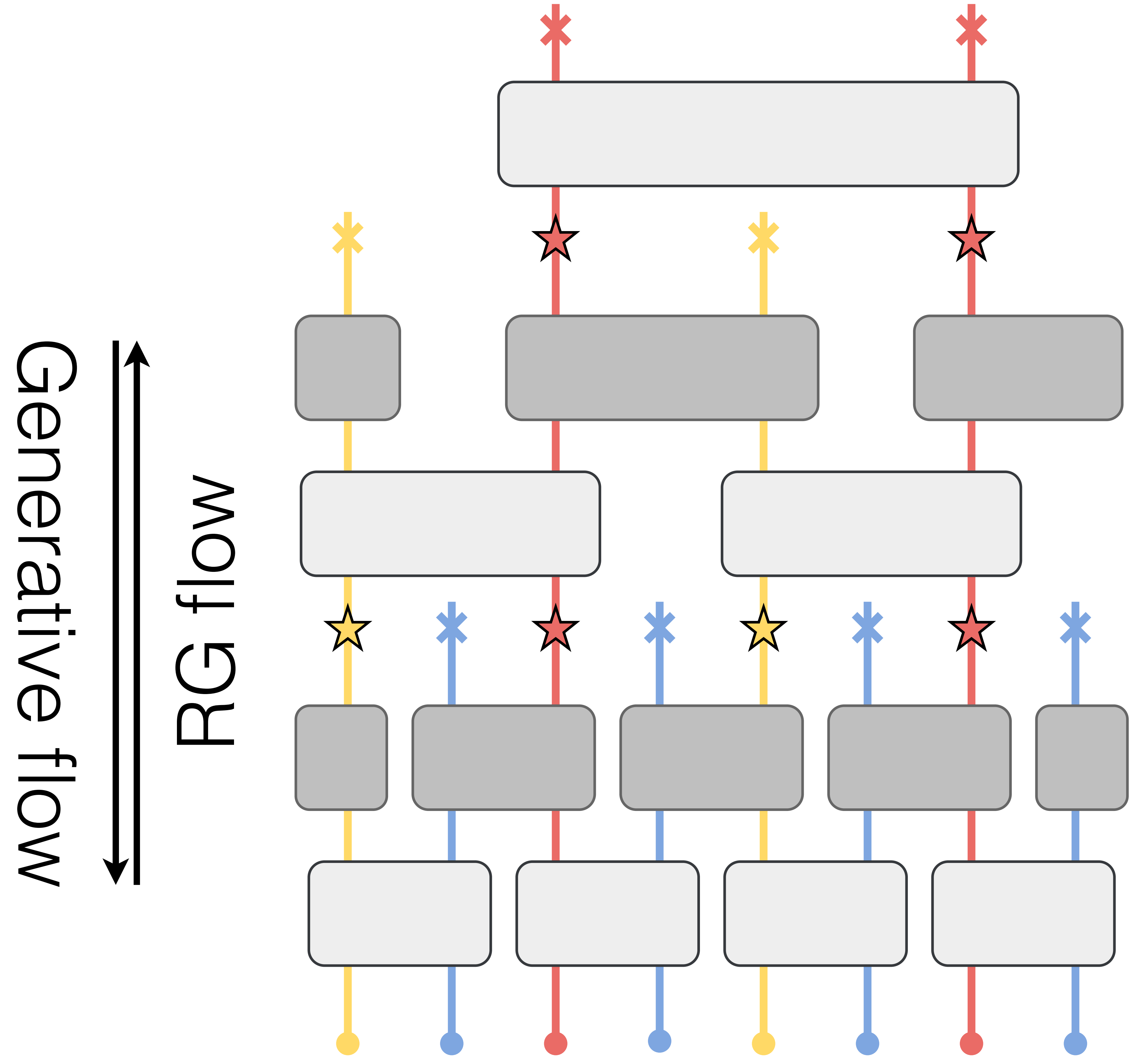
$H(p,q)$



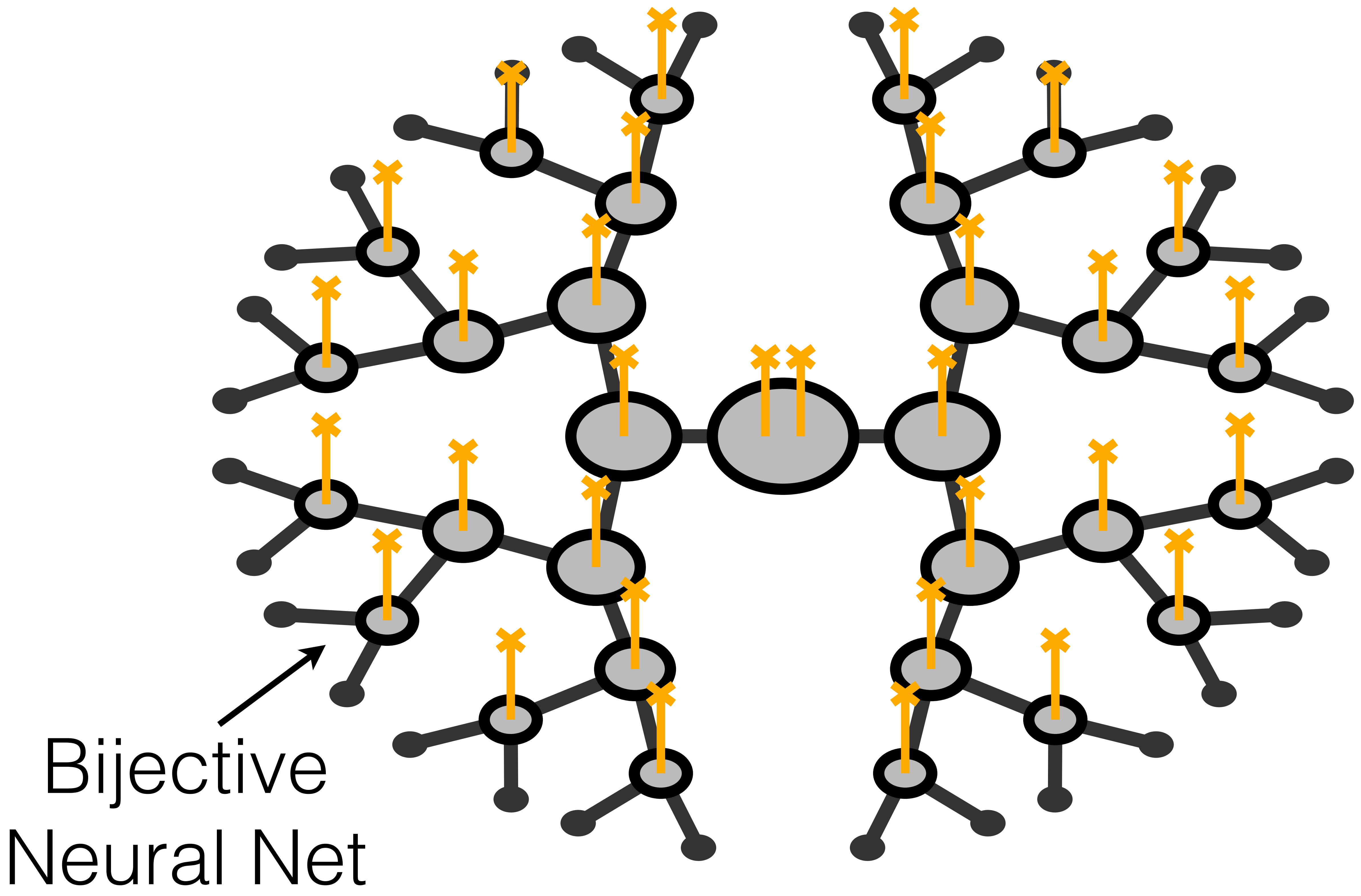
3 **Identifying mutually independent collective modes for molecular simulations (MD, PIMD), and effective field theory**

Neural Renormalization Group Flow

Normalizing flow with multiscale network structures



Swingle 0905.1317, Qi 1309.6282 and more



4 **A fresh approach for holographic duality**

NeuralRG, Li and LW
[arXiv:1802.02840](https://arxiv.org/abs/1802.02840)